



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Daily MTM Report

Daily summary for: 29/04/2013

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 14/06/2013	Foreign Exchange Future	9.03090	9.03090	9.17290	9.17290		12.28	271,188,896.10	30,029	497,005.00		
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Call	388.64990	0.38865	513.85970	0.51386	388.650	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.68	Put	37.74990	0.03775	20.95970	0.02096	37.750	12.24	0.00	0	145.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Call	372.54640	0.37255	495.81900	0.49582	372.546	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.70	Put	41.64640	0.04165	22.91900	0.02292	41.646	12.24	0.00	0	45,201.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	341.24920	0.34125	461.19510	0.46120	341.249	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	50.34920	0.05035	28.29510	0.02830	50.349	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	333.62330	0.33362	452.68330	0.45268	333.623	12.24	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	52.72330	0.05272	29.78330	0.02978	52.723	12.24	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	326.07970	0.32608	444.23230	0.44423	326.080	12.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	55.17970	0.05518	31.33230	0.03133	55.180	12.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Call	296.75490	0.29675	411.06450	0.41106	296.755	12.25	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.80	Put	65.85490	0.06585	38.16450	0.03816	65.855	12.25	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Call	262.10470	0.26210	371.14960	0.37115	262.105	12.26	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.85	Put	81.20470	0.08120	48.24960	0.04825	81.205	12.26	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Call	172.63900	0.17264	263.31420	0.26331	172.639	12.27	0.00	0	27,750.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.00	Put	141.73900	0.14174	90.41420	0.09041	141.739	12.27	0.00	0	42,550.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Call	128.02750		0.12803	202.65130	0.20265	128.028	12.48	0.00	0	20,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.10	Put	197.12750		0.19713	129.75130	0.12975	197.128	12.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Call	110.53730		0.11054	175.92240	0.17592	110.537	12.68	0.00	0	25,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.15	Put	229.63730		0.22964	153.02240	0.15302	229.637	12.68	0.00	0	3,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Call	101.08640		0.10109	162.53230	0.16253	101.086	12.80	0.00	0	6,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.18	Put	250.18640		0.25019	169.63230	0.16963	250.186	12.80	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Call	95.19590		0.09520	154.08470	0.15408	95.196	12.88	0.00	0	10,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.20	Put	264.29590		0.26430	181.18470	0.18118	264.296	12.88	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Call	81.80610		0.08181	134.58480	0.13458	81.806	13.08	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.25	Put	300.90610		0.30091	211.68480	0.21168	300.906	13.08	0.00	0	1,400.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Call	74.62840		0.07463	123.94420	0.12394	74.628	13.20	0.00	0	100.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.28	Put	323.72840		0.32373	231.04420	0.23104	323.728	13.20	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Call	70.17530		0.07018	117.26870	0.11727	70.175	13.28	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.30	Put	339.27530		0.33928	244.36870	0.24437	339.275	13.28	0.00	0	300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Call	60.11110		0.06011	101.96750	0.10197	60.111	13.48	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.35	Put	379.21110		0.37921	279.06750	0.27907	379.211	13.48	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Call	51.43470		0.05143	88.50680	0.08851	51.435	13.68	0.00	0	19,600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.40	Put	420.53470		0.42053	315.60680	0.31561	420.535	13.68	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Call	37.58250		0.03758	66.41260	0.06641	37.583	14.08	0.00	0	8,500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.50	Put	506.68250		0.50668	393.51260	0.39351	506.683	14.08	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Call	21.47050		0.02147	38.03480	0.03803	21.471	15.14	0.00	0	55,300.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.70	Put	690.57050		0.69057	565.13480	0.56513	690.571	15.14	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Call	14.43000		0.01443	25.79410	0.02579	14.430	15.93	0.00	0	500.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.85	Put	833.53000		0.83353	702.89410	0.70289	833.530	15.93	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Call	13.02700		0.01303	23.32140	0.02332	13.027	16.15	0.00	0	600.00
\$ / R	On 14/06/2013	Foreign Exchange Future	9.89	Put	872.12700		0.87213	740.42140	0.74042	872.127	16.15	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Call	9.85660		0.00986	17.79590	0.01780	9.857	16.71	0.00	0	39,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.00	Put	978.95660		0.97896	844.89590	0.84490	978.957	16.71	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Call	5.37210		0.00537	9.90830	0.00991	5.372	17.94	0.00	0	88,101.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.25	Put	1,224.47210		1.22447	1,087.00830	1.08701	1,224.472	17.94	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Call	1.59690		0.00160	3.02850	0.00303	1.597	20.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	10.85	Put	1,820.69690		1.82070	1,680.12850	1.68013	1,820.697	20.90	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Call	546.68760		0.54669	681.95800	0.68196	546.688	12.58	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.50	Put	15.78760		0.01579	9.05800	0.00906	15.788	12.58	0.00	0	1,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Call	455.80590		0.45581	587.44960	0.58745	455.806	12.23	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	8.60	Put	24.90590		0.02491	14.54960	0.01455	24.906	12.23	0.00	0	11,000.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Call	0.87870		0.00088	2.36410	0.00236	0.879	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	11.00	Put	1,969.97870		1.96998	1,829.46410	1.82946	1,969.979	20.86	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Call	1,830.95460		1.83095	1,972.94250	1.97294	1,830.955	18.99	0.00	0	0.00
\$ / R	On 14/06/2013	Foreign Exchange Future	7.20	Put	0.05460		0.00005	0.04250	0.00004	0.055	18.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future			9.14310		9.14310	9.28700	9.28700		13.40	35,566,659.00	3,890	59,826.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Call	372.47500		0.37248	461.76250	0.46176	372.475	13.18	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.00	Put	229.37500		0.22938	174.76250	0.17476	229.375	13.18	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Call	279.35280		0.27935	352.59430	0.35259	279.353	13.55	0.00	0	12,000.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.20	Put	336.25280		0.33625	265.59430	0.26559	336.253	13.55	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Call	227.15630		0.22716	286.49430	0.28649	227.156	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.35	Put	434.05630		0.43406	349.49430	0.34949	434.056	14.01	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Call	212.01340		0.21201	268.12150	0.26812	212.013	14.17	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.40	Put	468.91340		0.46891	381.12150	0.38112	468.913	14.17	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Call	522.38470		0.52238	634.23200	0.63423	522.385	12.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.75	Put	129.28470		0.12928	97.23200	0.09723	129.285	12.83	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Call	150.93850		0.15094	192.61080	0.19261	150.939	14.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.65	Put	657.83850		0.65784	555.61080	0.55561	657.839	14.96	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Call	148.99210		0.14899	190.09550	0.19010	148.992	14.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.66	Put	665.89210		0.66589	563.09550	0.56310	665.892	14.99	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	243.38640		0.24339	306.09040	0.30609	243.386	13.86	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	400.28640		0.40029	319.09040	0.31909	400.286	13.86	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Call	109.93560		0.10994	140.24250	0.14024	109.936	15.84	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.90	Put	866.83560		0.86684	753.24250	0.75324	866.836	15.84	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Call	77.32900		0.07733	98.32310	0.09832	77.329	16.91	0.00	0	500.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.20	Put	1,134.22900		1.13423	1,011.32310	1.01132	1,134.229	16.91	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Call	152.91580		0.15292	195.16120	0.19516	152.916	14.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.64	Put	649.81580		0.64982	548.16120	0.54816	649.816	14.92	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Call	67.87850		0.06788	86.07460	0.08607	67.879	17.35	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	10.32	Put	1,244.77850		1.24478	1,119.07460	1.11907	1,244.779	17.35	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Call	35.75950		0.03576	44.68490	0.04468	35.759	19.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	11.00	Put	1,892.65950		1.89266	1,757.68490	1.75768	1,892.660	19.85	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	116.97210		0.11697	149.14200	0.14914	116.972	15.66	0.00	0	200.00
\$ / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	823.87210		0.82387	712.14200	0.71214	823.872	15.66	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Call	1,847.75110		1.84775	1,990.44350	1.99044	1,847.751	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	7.30	Put	4.65110		0.00465	3.44350	0.00344	4.651	16.83	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	714.55650		0.71456	840.69870	0.84070	714.556	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	71.45650		0.07146	53.69870	0.05370	71.456	13.07	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Call	556.53770		0.55654	673.79190	0.67379	556.538	12.76	0.00	0	0.00
\$ / R	On 16/09/2013	Foreign Exchange Future	8.70	Put	113.43770		0.11344	86.79190	0.08679	113.438	12.76	0.00	0	12,000.00
\$ / R	On 13/12/2013	Foreign Exchange Future			9.24770		9.24770	9.39310	9.39310		14.18	20,159,986.00	2,180	23,308.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Call	568.72690		0.56873	662.67590	0.66268	568.727	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.93	Put	248.92690		0.24893	197.47590	0.19748	248.927	13.55	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Call	541.52930		0.54153	631.17360	0.63117	541.529	13.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.98	Put	271.72930		0.27173	215.97360	0.21597	271.729	13.65	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Call	515.43020		0.51543	602.14510	0.60215	515.430	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.03	Put	295.63020		0.29563	236.94510	0.23695	295.630	13.75	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Call	433.73590		0.43374	510.59730	0.51060	433.736	14.09	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.20	Put	386.03590		0.38604	317.49730	0.31750	386.036	14.09	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Call	584.38620		0.58439	681.67020	0.68167	584.386	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.90	Put	236.68620		0.23669	188.57020	0.18857	236.686	13.50	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Call	268.10050		0.26810	316.81700	0.31682	268.100	15.39	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.70	Put	720.40050		0.72040	623.71700	0.62372	720.401	15.39	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Call	244.86910		0.24487	288.87110	0.28887	244.869	15.68	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.80	Put	797.16910		0.79717	695.77110	0.69577	797.169	15.68	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Call	529.85920		0.52986	618.20610	0.61821	529.859	13.69	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.00	Put	282.15920		0.28216	225.10610	0.22511	282.159	13.69	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Call	159.64150		0.15964	187.79770	0.18780	159.641	17.13	0.00	0	400.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.30	Put	1,211.94150		1.21194	1,094.69770	1.09470	1,211.941	17.13	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Call	95.09390		0.09509	110.83650	0.11084	95.094	19.14	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	11.00	Put	1,847.39390		1.84739	1,717.73650	1.71774	1,847.394	19.14	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Call	270.62530		0.27063	319.77490	0.31977	270.625	15.36	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	9.69	Put	712.92530		0.71293	616.67490	0.61667	712.925	15.36	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Call	1,295.33210		1.29533	1,432.30560	1.43231	1,295.332	14.44	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.00	Put	47.63210		0.04763	39.20560	0.03921	47.632	14.44	0.00	0	100.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Call	677.57730		0.67758	788.62580	0.78863	677.577	13.32	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	8.75	Put	179.87730		0.17988	145.52580	0.14553	179.877	13.32	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Call	163.59090		0.16359	192.46930	0.19247	163.591	17.04	0.00	0	750.00
\$ / R	On 13/12/2013	Foreign Exchange Future	10.27	Put	1,185.89090		1.18589	1,069.36930	1.06937	1,185.891	17.04	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Call	1,864.44720		1.86445	2,006.91800	2.00692	1,864.447	16.07	0.00	0	0.00
\$ / R	On 13/12/2013	Foreign Exchange Future	7.40	Put	16.74720		0.01675	13.81800	0.01382	16.747	16.07	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future			9.35970		9.35970	9.50620	9.50620		14.86	0.00	0	1,900.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Call	1,706.67440		1.70667	1,844.35330	1.84435	1,706.674	15.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	7.70	Put	46.97440		0.04697	38.15330	0.03815	46.974	15.14	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Call	1,258.05240		1.25805	1,388.41880	1.38842	1,258.052	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.20	Put	98.35240		0.09835	82.21880	0.08222	98.352	14.18	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Call	870.26810		0.87027	979.14800	0.97915	870.268	13.86	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On 17/03/2014	Foreign Exchange Future	8.70	Put	210.56810	0.21057	172.94800	0.17295	210.568	13.86	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Call	567.01180	0.56701	643.15810	0.64316	567.012	14.65	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.25	Put	457.31180	0.45731	386.95810	0.38696	457.312	14.65	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Call	439.60210	0.43960	499.80020	0.49980	439.602	15.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.59	Put	669.90210	0.66990	583.60020	0.58360	669.902	15.42	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Call	436.38510	0.43639	496.16590	0.49617	436.385	15.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.60	Put	676.68510	0.67669	589.96590	0.58997	676.685	15.45	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Call	433.19130	0.43319	492.56050	0.49256	433.191	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	9.61	Put	683.49130	0.68349	596.36050	0.59636	683.491	15.47	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Call	237.32790	0.23733	267.97730	0.26798	237.328	17.66	0.00	0	200.00
\$ / R	On 17/03/2014	Foreign Exchange Future	10.50	Put	1,377.62790	1.37763	1,261.77730	1.26178	1,377.628	17.66	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Call	177.09510	0.17710	198.38160	0.19838	177.095	18.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.00	Put	1,817.39510	1.81740	1,692.18160	1.69218	1,817.395	18.89	0.00	0	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Call	157.68660	0.15769	0.00000	0.00000	157.687	19.62	157.69	1	0.00
\$ / R	On 17/03/2014	Foreign Exchange Future	11.25	Put	2,047.98660	2.04799	0.00000	0.00000	2,047.987	19.62	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future			9.43630	9.43630	9.58160	9.58160		15.41	0.00	0	3,220.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Call	556.89920	0.55690	621.19350	0.62119	556.899	15.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.59	Put	710.59920	0.71060	629.59350	0.62959	710.599	15.70	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Call	553.45240	0.55345	617.38910	0.61739	553.452	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.60	Put	717.15240	0.71715	635.78910	0.63579	717.152	15.72	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Call	550.02610	0.55003	613.59050	0.61359	550.026	15.74	0.00	0	0.00
\$ / R	On 13/06/2014	Foreign Exchange Future	9.61	Put	723.72610	0.72373	641.99050	0.64199	723.726	15.74	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future			9.52930	9.52930	9.67380	9.67380		15.78	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Call	1,266.95140	1.26695	1,382.93340	1.38293	1,266.951	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.55	Put	287.65140	0.28765	259.13340	0.25913	287.651	14.53	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Call	738.64930	0.73865	809.02670	0.80903	738.649	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.60	Put	809.34930	0.80935	735.22670	0.73523	809.349	15.94	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Call	1,691.03010	1.69103	1,816.94150	1.81694	1,691.030	14.98	0.00	0	200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 12/12/2014	Foreign Exchange Future	8.00	Put	161.73010		0.16173	143.14150	0.14314	161.730	14.98	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Call	1,339.96760		1.33997	1,457.95050	1.45795	1,339.968	14.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.45	Put	260.66760		0.26067	234.15050	0.23415	260.668	14.61	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Call	1,303.21750		1.30322	1,420.20900	1.42021	1,303.218	14.57	0.00	0	0.00
\$ / R	On 12/12/2014	Foreign Exchange Future	8.50	Put	273.91750		0.27392	246.40900	0.24641	273.918	14.57	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future			10.41020		10.41020	10.54500	10.54500		17.50	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Call	1,748.82260		1.74882	1,843.02920	1.84303	1,748.823	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.15	Put	488.62260		0.48862	448.02920	0.44803	488.623	15.79	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Call	1,718.45890		1.71846	1,811.65700	1.81166	1,718.459	15.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.20	Put	508.25890		0.50826	466.65700	0.46666	508.259	15.82	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Call	1,688.53330		1.68853	1,780.72790	1.78073	1,688.533	15.85	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	9.25	Put	528.33330		0.52833	485.72790	0.48573	528.333	15.85	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future			9.03090		9.03090	9.17290	9.17290		12.28	135,463.50	15	867.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Call	34,124.92420		0.34125	46,119.50560	0.46120	34,124.924	12.24	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.74	Put	5,034.92420		0.05035	2,829.50560	0.02830	5,034.924	12.24	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Call	33,362.33330		0.33362	45,268.33380	0.45268	33,362.333	12.24	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.75	Put	5,272.33330		0.05272	2,978.33380	0.02978	5,272.333	12.24	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Call	32,607.96790		0.32608	44,423.23110	0.44423	32,607.968	12.25	0.00	0	0.00
\$ / R MAXI	On 14/06/2013	Foreign Exchange Future	8.76	Put	5,517.96790		0.05518	3,133.23110	0.03133	5,517.968	12.25	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future			9.14310		9.14310	9.28700	9.28700		13.40	91,431.00	10	12.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Call	43,411.52310		0.43412	53,120.79670	0.53121	43,411.523	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.89	Put	18,101.52310		0.18102	13,420.79670	0.13421	18,101.523	13.03	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Call	42,823.09110		0.42823	52,462.03730	0.52462	42,823.091	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.90	Put	18,513.09110		0.18513	13,762.03730	0.13762	18,513.091	13.04	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Call	42,240.28650		0.42240	51,808.55150	0.51809	42,240.287	13.06	0.00	0	0.00
\$ / R MAXI	On 16/09/2013	Foreign Exchange Future	8.91	Put	18,930.28650		0.18930	14,108.55150	0.14109	18,930.286	13.06	0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future			9.24770		9.24770	9.39310	9.39310		14.18	0.00	0	5.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Call	32,715.21600		0.32715	38,559.39350	0.38559	32,715.216	14.83	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.49	Put	56,945.21600		0.56945	48,249.39350	0.48249	56,945.216	14.83		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Call	32,403.95640		0.32404	38,198.17470	0.38198	32,403.956	14.85		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.50	Put	57,633.95640		0.57634	48,888.17470	0.48888	57,633.956	14.85		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Call	32,095.61340		0.32096	37,840.50660	0.37841	32,095.613	14.88		0.00	0	0.00
\$ / R MAXI	On 13/12/2013	Foreign Exchange Future	9.51	Put	58,325.61340		0.58326	49,530.50660	0.49531	58,325.613	14.88		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future			13.98790		13.98790	14.20750	14.20750		10.91		0.00	0	18,141.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Call	1,989.26070		1.98926	2,208.14080	2.20814	1,989.261	16.97		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	12.00	Put	1.36070		0.00136	0.64080	0.00064	1.361	16.97		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Call	1,005.25730		1.00526	1,218.71670	1.21872	1,005.257	13.43		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.00	Put	17.35730		0.01736	11.21670	0.01122	17.357	13.43		0.00	0	699.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Call	333.00380		0.33300	492.94670	0.49295	333.004	11.19		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.79	Put	135.10380		0.13510	75.44670	0.07545	135.104	11.19		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Call	92.23320		0.09223	162.98200	0.16298	92.233	11.27		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.34	Put	444.33320		0.44433	295.48200	0.29548	444.333	11.27		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Call	27.96970		0.02797	52.88730	0.05289	27.970	12.18		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.80	Put	840.06970		0.84007	645.38730	0.64539	840.070	12.18		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Call	326.47020		0.32647	485.12350	0.48512	326.470	11.17		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.80	Put	138.57020		0.13857	77.62350	0.07762	138.570	11.17		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Call	320.00460		0.32000	477.35260	0.47735	320.005	11.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	13.81	Put	142.10460		0.14210	79.85260	0.07985	142.105	11.16		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Call	14.10940		0.01411	21.90300	0.02190	14.109	14.86		0.00	0	200.00
£ / R	On 14/06/2013	Foreign Exchange Future	15.30	Put	1,326.20940		1.32621	1,114.40300	1.11440	1,326.209	14.86		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Call	78.55130		0.07855	142.16790	0.14217	78.551	11.33		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.40	Put	490.65130		0.49065	334.66790	0.33467	490.651	11.33		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Call	38.49810		0.03850	77.73010	0.07773	38.498	11.59		0.00	0	0.00
£ / R	On 14/06/2013	Foreign Exchange Future	14.65	Put	700.59810		0.70060	520.23010	0.52023	700.598	11.59		0.00	0	200.00
£ / R	On 16/09/2013	Foreign Exchange Future			14.15510		14.15510	14.37780	14.37780		12.17		31,848,975.00	2,250	2,745.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Call	226.18830		0.22619	284.96300	0.28496	226.188	13.10		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On 16/09/2013	Foreign Exchange Future	14.76	Put	831.08830	0.83109	667.16300	0.66716	831.088	13.10	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Call	231.06520	0.23107	290.81580	0.29082	231.065	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.74	Put	815.96520	0.81597	653.01580	0.65302	815.965	13.07	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Call	228.61260	0.22861	287.87290	0.28787	228.613	13.08	0.00	0	0.00
£ / R	On 16/09/2013	Foreign Exchange Future	14.75	Put	823.51260	0.82351	660.07290	0.66007	823.513	13.08	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future			14.31240	14.31240	14.53810	14.53810		12.58	0.00	0	1,010.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Call	363.91680	0.36392	438.28770	0.43829	363.917	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.91	Put	961.51680	0.96152	810.18770	0.81019	961.517	13.41	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Call	369.40310	0.36940	444.55030	0.44455	369.403	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.89	Put	947.00310	0.94700	796.45030	0.79645	947.003	13.38	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Call	366.64960	0.36665	441.40960	0.44141	366.650	13.39	0.00	0	0.00
£ / R	On 13/12/2013	Foreign Exchange Future	14.90	Put	954.24960	0.95425	803.30960	0.80331	954.250	13.39	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future			14.48270	14.48270	14.71080	14.71080		13.30	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Call	797.90920	0.79791	904.60470	0.90460	797.909	13.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.31	Put	625.20920	0.62521	503.80470	0.50380	625.209	13.14	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Call	807.31220	0.80731	914.93650	0.91494	807.312	13.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.29	Put	614.61220	0.61461	494.13650	0.49414	614.612	13.12	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Call	802.60170	0.80260	909.75530	0.90976	802.602	13.13	0.00	0	0.00
£ / R	On 17/03/2014	Foreign Exchange Future	14.30	Put	619.90170	0.61990	498.95530	0.49896	619.902	13.13	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future			0.09200	0.09200	0.09400	0.09400		20.29	0.00	0	16,563.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Call	373.50540	0.00374	517.10840	0.00517	373.505	20.29	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.09	Put	173.50540	0.00174	117.10840	0.00117	173.505	20.29	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Call	53.69420	0.00054	93.58480	0.00094	53.694	21.86	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.10	Put	853.69420	0.00854	693.58480	0.00694	853.694	21.86	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Call	5.64530	0.00006	11.73890	0.00012	5.645	24.04	0.00	0	0.00
¥ / R	On 14/06/2013	Foreign Exchange Future	0.11	Put	1,805.64530	0.01806	1,611.73890	0.01612	1,805.645	24.04	0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future			0.09320	0.09320	0.09520	0.09520		20.38	0.00	0	482.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Call	607.03910	0.00607	743.94470	0.00744	607.039	18.93	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
¥ / R	On 16/09/2013	Foreign Exchange Future	0.09	Put	287.03910		0.00287	223.94470	0.00224	287.039	18.93		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Call	219.62490		0.00220	284.44170	0.00284	219.625	20.38		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.10	Put	899.62490		0.00900	764.44170	0.00764	899.625	20.38		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Call	77.74860		0.00078	104.81870	0.00105	77.749	22.25		0.00	0	0.00
¥ / R	On 16/09/2013	Foreign Exchange Future	0.11	Put	1,757.74860		0.01758	1,584.81870	0.01585	1,757.749	22.25		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future			11.83350		11.83350	11.95790	11.95790		11.85		74,077,710.00	6,260	75,157.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Call	483.20000		0.48320	592.12430	0.59212	483.200	11.80		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.40	Put	49.70000		0.04970	34.22430	0.03422	49.700	11.80		0.00	0	28,800.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Call	271.07190		0.27107	358.38750	0.35839	271.072	11.83		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.70	Put	137.57190		0.13757	100.48750	0.10049	137.572	11.83		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Call	215.38340		0.21538	293.50310	0.29350	215.383	11.84		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.80	Put	181.88340		0.18188	135.60310	0.13560	181.883	11.84		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Call	103.17990		0.10318	149.86000	0.14986	103.180	12.40		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.10	Put	369.67990		0.36968	291.96000	0.29196	369.680	12.40		0.00	0	8,500.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Call	79.39520		0.07940	118.18520	0.11819	79.395	12.62		0.00	0	34,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.20	Put	445.89520		0.44590	360.28520	0.36029	445.895	12.62		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Call	34.73980		0.03474	55.49610	0.05550	34.740	13.28		0.00	0	600.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.50	Put	701.23980		0.70124	597.59610	0.59760	701.240	13.28		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Call	601.32090		0.60132	719.23970	0.71924	601.321	11.79		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.26	Put	27.82090		0.02782	21.33970	0.02134	27.821	11.79		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Call	24.01940		0.02402	39.62770	0.03963	24.019	13.58		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.63	Put	820.51940		0.82052	711.72770	0.71173	820.519	13.58		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Call	17.02130		0.01702	29.03480	0.02903	17.021	13.85		0.00	0	17,000.00
€ / R	On 14/06/2013	Foreign Exchange Future	12.75	Put	933.52130		0.93352	821.13480	0.82113	933.521	13.85		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Call	619.31600		0.61932	738.02290	0.73802	619.316	11.83		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.24	Put	25.81600		0.02582	20.12290	0.02012	25.816	11.83		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Call	610.13000		0.61013	728.62190	0.72862	610.130	11.79		0.00	0	0.00
€ / R	On 14/06/2013	Foreign Exchange Future	11.25	Put	26.63000		0.02663	20.72190	0.02072	26.630	11.79		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On 16/09/2013	Foreign Exchange Future			11.98900		11.98900	12.11570	12.11570		12.94		35,367,550.00	2,950	19,846.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Call	337.52390		0.33752	395.49130	0.39549	337.524	13.13		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.10	Put	448.52390		0.44852	379.79130	0.37979	448.524	13.13		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Call	284.43020		0.28443	334.97280	0.33497	284.430	13.41		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.25	Put	545.43020		0.54543	469.27280	0.46927	545.430	13.41		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Call	253.48580		0.25349	299.43670	0.29944	253.486	13.60		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.35	Put	614.48580		0.61449	533.73670	0.53374	614.486	13.60		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Call	144.13560		0.14414	170.88950	0.17089	144.136	14.66		0.00	0	200.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.85	Put	1,005.13560		1.00514	905.18950	0.90519	1,005.136	14.66		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Call	373.56350		0.37356	439.47090	0.43947	373.563	12.95		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.01	Put	394.56350		0.39456	333.77090	0.33377	394.563	12.95		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Call	628.05030		0.62805	717.71850	0.71772	628.050	12.65		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.55	Put	189.05030		0.18905	152.01850	0.15202	189.050	12.65		0.00	0	500.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Call	382.39790		0.38240	449.70430	0.44970	382.398	12.93		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	11.99	Put	383.39790		0.38340	324.00430	0.32400	383.398	12.93		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Call	377.77190		0.37777	444.56650	0.44457	377.772	12.94		0.00	0	0.00
€ / R	On 16/09/2013	Foreign Exchange Future	12.00	Put	388.77190		0.38877	328.86650	0.32887	388.772	12.94		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future			12.13570		12.13570	12.26410	12.26410		13.62		0.00	0	665.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Call	1,090.74640		1.09075	1,194.81650	1.19482	1,090.746	13.23		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.20	Put	155.04640		0.15505	130.71650	0.13072	155.046	13.23		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Call	909.49960		0.90950	1,006.11480	1.00611	909.500	13.10		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.44	Put	216.79960		0.21680	185.01480	0.18501	216.800	13.10		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Call	874.17950		0.87418	969.12640	0.96913	874.179	13.08		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.49	Put	231.47950		0.23148	198.02640	0.19803	231.480	13.08		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Call	839.56560		0.83957	932.80140	0.93280	839.566	13.05		0.00	0	0.00
€ / R	On 13/12/2013	Foreign Exchange Future	11.54	Put	246.86560		0.24687	211.70140	0.21170	246.866	13.05		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future			12.29430		12.29430	12.42390	12.42390		14.12		0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Call	570.36190		0.57036	629.17940	0.62918	570.362	14.40		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On 17/03/2014	Foreign Exchange Future	12.50	Put	776.06190		0.77606	705.27940	0.70528	776.062	14.40	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Call	566.76270		0.56676	625.29860	0.62530	566.763	14.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.51	Put	782.46270		0.78246	711.39860	0.71140	782.463	14.41	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Call	573.97930		0.57398	633.08860	0.63309	573.979	14.38	0.00	0	0.00
€ / R	On 17/03/2014	Foreign Exchange Future	12.49	Put	769.67930		0.76968	699.18860	0.69919	769.679	14.38	0.00	0	0.00
2025	On 02/05/2013	Bond Future			118.19866		118.19866	118.17318				0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Call	4,784.99000		4.78499	4,759.51000	4.75951	4,784.990		0.00	0	0.00
2025	On 02/05/2013	Bond Future	113.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future			118.68874		118.68874	118.66297				0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Call	698.74000		0.69874	672.97000	0.67297	698.740		0.00	0	0.00
2025	On 01/08/2013	Bond Future	117.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Call	688.74000		0.68874	662.97000	0.66297	688.740		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Call	678.74000		0.67874	652.97000	0.65297	678.740		0.00	0	0.00
2025	On 01/08/2013	Bond Future	118.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 02/05/2013	Bond Future			115.37690		115.37690	115.01790				0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Call	3,772.42000		3.77242	3,413.42000	3.41342	3,772.420		0.00	0	0.00
2038	On 02/05/2013	Bond Future	111.60	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future			115.69682		115.69682	115.33324				0.00	0	9.00
2038	On 01/08/2013	Bond Future	114.99	Call	706.82000		0.70682	343.24000	0.34324	706.820		0.00	0	0.00
2038	On 01/08/2013	Bond Future	114.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Call	696.82000		0.69682	333.24000	0.33324	696.820		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Call	686.82000		0.68682	323.24000	0.32324	686.820		0.00	0	0.00
2038	On 01/08/2013	Bond Future	115.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 02/05/2013	Bond Future			119.98412		119.98412	119.95457				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2050	On 02/05/2013	Bond Future	117.60	Call	2,386.30000	2.38630	2,356.75000	2.35675	2,386.300		0.00	0	0.00
2050	On 02/05/2013	Bond Future	117.60	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future			120.23167	120.23167	120.20187	120.20187			0.00	0	122.00
2050	On 01/08/2013	Bond Future	118.99	Call	1,241.67000	1.24167	1,211.87000	1.21187	1,241.670		0.00	0	0.00
2050	On 01/08/2013	Bond Future	118.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Call	1,231.67000	1.23167	1,201.87000	1.20187	1,231.670		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Call	1,221.67000	1.22167	1,191.87000	1.19187	1,221.670		0.00	0	0.00
2050	On 01/08/2013	Bond Future	119.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL7T	On 02/05/2013	Index Future			510.29700	510.29700	507.86500	507.86500			0.00	0	10.00
AL7T	On 01/08/2013	Index Future			516.94500	516.94500	514.48100	514.48100			0.00	0	1.00
AL7T	On 07/11/2013	Index Future			524.33200	524.33200	521.84000	521.84000			0.00	0	0.00
ALBI	On 02/05/2013	Index Future			455.34600	455.34600	453.21100	453.21100			0.00	0	250.00
ALBI	On 01/08/2013	Index Future			461.27800	461.27800	459.11600	459.11600			23,063,900.00	5	475.00
ALBI	On 07/11/2013	Index Future			467.86900	467.86900	465.68300	465.68300			0.00	0	85.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future			9.31110	9.31110	9.40060	9.40060		8.28	232,777.50	25	11,823.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Call	566.17510	0.56618	652.76160	0.65276	566.175	12.41	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.76	Put	15.07510	0.01508	12.16160	0.01216	15.075	12.41	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Call	585.17910	0.58518	671.99580	0.67200	585.179	12.55	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.74	Put	14.07910	0.01408	11.39580	0.01140	14.079	12.55	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Call	575.66760	0.57567	662.37180	0.66237	575.668	12.48	0.00	0	0.00
AU\$ / R	On 14/06/2013	Foreign Exchange Future	8.75	Put	14.56760	0.01457	11.77180	0.01177	14.568	12.48	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future			9.36440	9.36440	9.45450	9.45450		9.45	28,093,200.00	3,000	7,578.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Call	253.07310	0.25307	311.01850	0.31102	253.073	9.52	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	9.30	Put	188.67310	0.18867	156.51850	0.15652	188.673	9.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Call	42.93440		0.04293	50.92110	0.05092	42.934	12.75	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	10.30	Put	978.53440		0.97853	896.42110	0.89642	978.534	12.75	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Call	531.10320		0.53110	614.25500	0.61425	531.103	10.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.90	Put	66.70320		0.06670	59.75500	0.05976	66.703	10.08	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Call	523.03820		0.52304	605.03910	0.60504	523.038	10.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.91	Put	68.63820		0.06864	60.53910	0.06054	68.638	10.06	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Call	906.13700		0.90614	992.71250	0.99271	906.137	13.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.50	Put	41.73700		0.04174	38.21250	0.03821	41.737	13.16	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Call	622.85290		0.62285	707.26300	0.70726	622.853	10.85	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.80	Put	58.45290		0.05845	52.76300	0.05276	58.453	10.85	0.00	0	201.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Call	540.19300		0.54019	623.48900	0.62349	540.193	10.16	0.00	0	0.00
AU\$ / R	On 16/09/2013	Foreign Exchange Future	8.89	Put	65.79300		0.06579	58.98900	0.05899	65.793	10.16	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future			9.41540		9.41540	9.50630	9.50630		10.27	0.00	0	2,057.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Call	64.98170		0.06498	69.19800	0.06920	64.982	13.11	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	10.60	Put	1,249.58170		1.24958	1,162.89800	1.16290	1,249.582	13.11	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Call	283.81580		0.28382	328.07040	0.32807	283.816	10.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.47	Put	338.41580		0.33842	291.77040	0.29177	338.416	10.43	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Call	279.95480		0.27995	323.43120	0.32343	279.955	10.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.48	Put	344.55480		0.34455	297.13120	0.29713	344.555	10.45	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Call	237.36460		0.23736	274.45510	0.27446	237.365	10.72	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.60	Put	421.96460		0.42196	368.15510	0.36816	421.965	10.72	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Call	891.53580		0.89154	977.27750	0.97728	891.536	11.93	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	8.60	Put	76.13580		0.07614	70.97750	0.07098	76.136	11.93	0.00	0	100.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Call	287.73020		0.28773	332.76200	0.33276	287.730	10.40	0.00	0	0.00
AU\$ / R	On 13/12/2013	Foreign Exchange Future	9.46	Put	332.33020		0.33233	286.46200	0.28646	332.330	10.40	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future			9.47020		9.47020	9.56080	9.56080		10.86	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Call	370.45830		0.37046	415.16250	0.41516	370.458	10.97	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.51	Put	410.25830		0.41026	364.36250	0.36436	410.258	10.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Call	378.43590		0.37844	424.47580	0.42448	378.436	10.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.49	Put	398.23590		0.39824	353.67580	0.35368	398.236	10.93	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Call	374.42670		0.37443	419.79990	0.41980	374.427	10.95	0.00	0	0.00
AU\$ / R	On 17/03/2014	Foreign Exchange Future	9.50	Put	404.22670		0.40423	358.99990	0.35900	404.227	10.95	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future			10.04590		10.04590	10.11180	10.11180		13.01	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Call	2,890.87240		2.89087	2,957.63300	2.95763	2,890.872	15.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.25	Put	94.97240		0.09497	95.83300	0.09583	94.972	15.39	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Call	2,842.57380		2.84257	2,909.34190	2.90934	2,842.574	15.21	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.30	Put	96.67380		0.09667	97.54190	0.09754	96.674	15.21	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Call	2,794.29960		2.79430	2,861.07690	2.86108	2,794.300	15.03	0.00	0	0.00
AU\$ / R	On 14/12/2015	Foreign Exchange Future	7.35	Put	98.39960		0.09840	99.27690	0.09928	98.400	15.03	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future			8.89730		8.89730	9.00890	9.00890		9.69	53,383.80	6	43.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Call	99.57790		0.09958	160.47080	0.16047	99.578	9.82	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.95	Put	152.27790		0.15228	101.57080	0.10157	152.278	9.82	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Call	95.71220		0.09571	154.71190	0.15471	95.712	9.85	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.96	Put	158.41220		0.15841	105.81190	0.10581	158.412	9.85	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Call	103.56480		0.10356	166.34860	0.16635	103.565	9.80	0.00	0	0.00
CAD/ R	On 14/06/2013	Foreign Exchange Future	8.94	Put	146.26480		0.14626	97.44860	0.09745	146.265	9.80	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future			8.98840		8.98840	9.10120	9.10120		11.23	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Call	207.79090		0.20779	263.26680	0.26327	207.791	11.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.09	Put	309.39090		0.30939	252.06680	0.25207	309.391	11.44	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Call	204.10980		0.20411	258.33850	0.25834	204.110	11.46	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.10	Put	315.70980		0.31571	257.13850	0.25714	315.710	11.46	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Call	200.48710		0.20049	254.02600	0.25403	200.487	11.48	0.00	0	0.00
CAD/ R	On 16/09/2013	Foreign Exchange Future	9.11	Put	322.08710		0.32209	262.82600	0.26283	322.087	11.48	0.00	0	0.00
CF CANDO CACV	On 14/06/2013	Can-Do Future			0.11890		0.11890	0.17260	0.17260			0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO CACZ	On 14/06/2013	Can-Do Future			56.18860		56.18860	88.67230	88.67230			0.00	0	5,000.00
CF CANDO CADC	On 14/06/2013	Can-Do Future			8.69030		8.69030	14.77450	14.77450			0.00	0	0.00
CF CANDO CADE	On 14/06/2013	Can-Do Future			7,071.03480		7,071.03480	-4,606.45680	-4,606.45680			0.00	0	100.00
CF CANDO CADF	On 14/06/2013	Can-Do Future			7,097.46690		7,097.46690	-5,329.38320	-5,329.38320			0.00	0	100.00
CF CANDO CADG	On 14/06/2013	Can-Do Future			8.69030		8.69030	14.77450	14.77450			0.00	0	2,500.00
CF CANDO CADH	On 14/06/2013	Can-Do Future			311.63740		311.63740	224.51350	224.51350			0.00	0	25,000.00
CF CANDO CADM	On 14/06/2013	Can-Do Future			106.93290		106.93290	165.68830	165.68830			0.00	0	2,500.00
CF CANDO CADO	On 21/05/2013	Can-Do Future			65.84860		65.84860	57.85390	57.85390			0.00	0	20,000.00
CHF / R	On 07/05/2013	Foreign Exchange Future			9.88000		9.88000	9.88000	9.88000			0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.87	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Call	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.88	Put	0.00010		0.00000	0.00010	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
CHF / R	On 07/05/2013	Foreign Exchange Future	9.89	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future			9.64380		9.64380	9.74820	9.74820		12.33	0.00	0	50.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Call	224.24990		0.22425	291.84140	0.29184	224.250	12.31	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.54	Put	120.44990		0.12045	83.64140	0.08364	120.450	12.31	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Call	218.42750		0.21843	285.18730	0.28519	218.428	12.31	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.55	Put	124.62750		0.12463	86.98730	0.08699	124.628	12.31	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Call	212.69900		0.21270	278.62160	0.27862	212.699	12.32	0.00	0	0.00
CHF / R	On 14/06/2013	Foreign Exchange Future	9.56	Put	128.89900		0.12890	90.42160	0.09042	128.899	12.32	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future			9.77460		9.77460	9.88040	9.88040		13.35	0.00	0	50.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Call	296.71790		0.29672	347.50340	0.34750	296.718	13.56	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.84	Put	362.11790		0.36212	307.10340	0.30710	362.118	13.56	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Call	292.77960		0.29278	342.81950	0.34282	292.780	13.58	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.85	Put	368.17960		0.36818	312.41950	0.31242	368.180	13.58	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Call	288.88850		0.28889	338.18480	0.33818	288.888	13.60	0.00	0	0.00
CHF / R	On 16/09/2013	Foreign Exchange Future	9.86	Put	374.28850		0.37429	317.78480	0.31778	374.288	13.60	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry			12.07570		12.07570	12.07570	12.07570		13.20	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Call	556.45330		0.55645	559.81960	0.55982	556.453	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.91	Put	390.75330		0.39075	394.11960	0.39412	390.753	13.05	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Call	566.48470		0.56648	569.83390	0.56983	566.485	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.89	Put	380.78470		0.38078	384.13390	0.38413	380.785	13.03	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Call	561.44960		0.56145	564.80740	0.56481	561.450	13.04	0.00	0	0.00
DAEU	On 21/11/2013	Any day expiry	11.90	Put	385.74960		0.38575	389.10740	0.38911	385.750	13.04	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry			9.59090		9.59090	9.69440	9.69440		12.97	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.65	Call	50.19920		0.05020	105.43180	0.10543	50.199	13.40	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.65	Put	109.29920		0.10930	61.03180	0.06103	109.299	13.40	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.75	Call	25.43070		0.02543	56.88170	0.05688	25.431	14.26	0.00	0	5,000.00
DAFR	On 07/05/2013	Any day expiry	9.75	Put	184.53070		0.18453	112.48170	0.11248	184.531	14.26	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Call	10.73580		0.01074	26.88380	0.02688	10.736	15.29	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.87	Put	289.83580		0.28984	202.48380	0.20248	289.836	15.29	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Call	9.97920		0.00998	25.20020	0.02520	9.979	15.37	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.88	Put	299.07920		0.29908	210.80020	0.21080	299.079	15.37	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Call	9.27510		0.00928	23.61610	0.02362	9.275	15.46	0.00	0	0.00
DAFR	On 07/05/2013	Any day expiry	9.89	Put	308.37510		0.30838	219.21610	0.21922	308.375	15.46	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry			7.68520		7.68520	7.76770	7.76770		12.96	0.00	2,500	15,000.00
DANZ	On 02/05/2013	Any day expiry	7.76	Call	13.17330		0.01317	52.68500	0.05269	13.173	14.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DANZ	On 02/05/2013	Any day expiry	7.76	Put	87.97330		0.08797	44.98500	0.04498	87.973	14.29	0.00	0	10,000.00
DANZ	On 02/05/2013	Any day expiry	7.79	Call	8.75770		0.00876	39.84420	0.03984	8.758	14.96	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.79	Put	113.55770		0.11356	62.14420	0.06214	113.558	14.96	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Call	7.64040		0.00764	36.17780	0.03618	7.640	15.18	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.80	Put	122.44040		0.12244	68.47780	0.06848	122.440	15.18	0.00	0	5,000.00
DANZ	On 02/05/2013	Any day expiry	7.81	Call	6.66640		0.00667	32.79710	0.03280	6.666	15.40	0.00	0	0.00
DANZ	On 02/05/2013	Any day expiry	7.81	Put	131.46640		0.13147	75.09710	0.07510	131.466	15.40	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry			8.98130		8.98130	9.12010	9.12010		13.94	0.00	52,000	59,000.00
DAUS	On 30/04/2013	Any day expiry	9.14	Call	0.96610		0.00097	39.31320	0.03931	0.966	17.75	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.14	Put	159.66610		0.15967	59.21320	0.05921	159.666	17.75	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Call	0.78040		0.00078	35.56860	0.03557	0.780	18.02	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.15	Put	169.48040		0.16948	65.46860	0.06547	169.480	18.02	0.00	0	39,000.00
DAUS	On 30/04/2013	Any day expiry	9.16	Call	0.63100		0.00063	32.12150	0.03212	0.631	18.29	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.16	Put	179.33100		0.17933	72.02150	0.07202	179.331	18.29	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Call	0.51080		0.00051	28.95810	0.02896	0.511	18.57	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.17	Put	189.21080		0.18921	78.85810	0.07886	189.211	18.57	0.00	0	10,000.00
DAUS	On 30/04/2013	Any day expiry	9.10	Call	2.28010		0.00228	57.51890	0.05752	2.280	16.66	0.00	0	0.00
DAUS	On 30/04/2013	Any day expiry	9.10	Put	120.98010		0.12098	37.41890	0.03742	120.980	16.66	0.00	0	10,000.00
DAUS	On 02/05/2013	Any day expiry			8.98130		8.98130	9.12170	9.12170		13.41	0.00	40,000	40,000.00
DAUS	On 02/05/2013	Any day expiry	9.19	Call	3.78740		0.00379	33.10300	0.03310	3.787	16.62	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.19	Put	212.48740		0.21249	101.40300	0.10140	212.487	16.62	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Call	3.36020		0.00336	30.28510	0.03029	3.360	16.78	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.20	Put	222.06020		0.22206	108.58510	0.10859	222.060	16.78	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Call	2.98190		0.00298	27.67220	0.02767	2.982	16.95	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.21	Put	231.68190		0.23168	115.97220	0.11597	231.682	16.95	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Call	34.89840		0.03490	140.85380	0.14085	34.898	13.41	0.00	0	0.00
DAUS	On 02/05/2013	Any day expiry	9.00	Put	53.59840		0.05360	19.15380	0.01915	53.598	13.41	0.00	0	60,000.00
DAUS	On 03/05/2013	Any day expiry			8.97990		8.97990	9.12250	9.12250		13.52	0.00	18,000	18,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 03/05/2013	Any day expiry	9.15	Call	8.90150		0.00890	52.42080	0.05242	8.901	15.44	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.15	Put	179.00150		0.17900	79.92080	0.07992	179.002	15.44	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.16	Call	7.98490		0.00798	48.64490	0.04864	7.985	15.57	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.16	Put	188.08490		0.18808	86.14490	0.08614	188.085	15.57	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.05	Call	25.43980		0.02544	107.40310	0.10740	25.440	14.16	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.05	Put	95.53980		0.09554	34.90310	0.03490	95.540	14.16	0.00	0	10,000.00
DAUS	On 03/05/2013	Any day expiry	9.10	Call	15.19960		0.01520	74.90460	0.07490	15.200	14.80	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.10	Put	135.29960		0.13530	52.40460	0.05240	135.300	14.80	0.00	0	8,000.00
DAUS	On 03/05/2013	Any day expiry	9.14	Call	9.91860		0.00992	56.42860	0.05643	9.919	15.31	0.00	0	0.00
DAUS	On 03/05/2013	Any day expiry	9.14	Put	170.01860		0.17002	73.92860	0.07393	170.019	15.31	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry			9.01030		9.01030	9.15190	9.15190		11.94	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Call	108.75950		0.10876	192.80650	0.19281	108.760	12.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.04	Put	138.45950		0.13846	80.90650	0.08091	138.460	12.12	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Call	104.72800		0.10473	186.56490	0.18656	104.728	12.17	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.05	Put	144.42800		0.14443	84.66490	0.08466	144.428	12.17	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Call	100.82050		0.10082	180.44140	0.18044	100.820	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.06	Put	150.52050		0.15052	88.54140	0.08854	150.520	12.21	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Call	30.77700		0.03078	63.81770	0.06382	30.777	13.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.35	Put	370.47700		0.37048	261.91770	0.26192	370.477	13.52	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Call	15.87810		0.01588	34.70810	0.03471	15.878	14.36	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.51	Put	515.57810		0.51558	392.80810	0.39281	515.578	14.36	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	9.60	Call	11.35470		0.01135	24.48930	0.02449	11.355	14.95	0.00	0	7,500.00
DAUS	On 28/05/2013	Any day expiry	9.60	Put	601.05470		0.60105	472.58930	0.47259	601.055	14.95	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Call	910.85310		0.91085	1,052.21010	1.05221	910.853	14.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.10	Put	0.55310		0.00055	0.31010	0.00031	0.553	14.65	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Call	811.34610		0.81135	952.46330	0.95246	811.346	14.16	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.20	Put	1.04610		0.00105	0.56330	0.00056	1.046	14.16	0.00	0	0.00
DAUS	On 28/05/2013	Any day expiry	8.25	Call	761.73470		0.76173	902.65880	0.90266	761.735	13.91	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 28/05/2013	Any day expiry	8.25	Put	1.43470		0.00143	0.75880	0.00076	1.435	13.91	0.00	0	7,500.00
DAUS	On 20/06/2013	Any day expiry			9.03810		9.03810	9.18020	9.18020		12.26	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Call	186.01670		0.18602	277.10920	0.27711	186.017	12.24	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.00	Put	147.91670		0.14792	96.90920	0.09691	147.917	12.24	0.00	0	20,000.00
DAUS	On 20/06/2013	Any day expiry	9.29	Call	82.99100		0.08299	132.66340	0.13266	82.991	13.18	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.29	Put	334.89100		0.33489	242.46340	0.24246	334.891	13.18	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Call	80.66100		0.08066	129.30310	0.12930	80.661	13.22	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.30	Put	342.56100		0.34256	249.10310	0.24910	342.561	13.22	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Call	78.39270		0.07839	126.02010	0.12602	78.393	13.26	0.00	0	0.00
DAUS	On 20/06/2013	Any day expiry	9.31	Put	350.29270		0.35029	255.82010	0.25582	350.293	13.26	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry			9.03930		9.03930	9.18150	9.18150		12.28	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Call	193.87510		0.19388	286.15160	0.28615	193.875	12.27	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	8.99	Put	144.57510		0.14458	94.65160	0.09465	144.575	12.27	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Call	188.58090		0.18858	279.68650	0.27969	188.581	12.27	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.00	Put	149.28090		0.14928	98.18650	0.09819	149.281	12.27	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Call	183.38280		0.18338	273.30910	0.27331	183.383	12.27	0.00	0	0.00
DAUS	On 21/06/2013	Any day expiry	9.01	Put	154.08280		0.15408	101.80910	0.10181	154.083	12.27	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry			9.04530		9.04530	9.18760	9.18760		12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Call	178.93330		0.17893	265.54080	0.26554	178.933	12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.04	Put	173.63330		0.17363	117.94080	0.11794	173.633	12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Call	174.07410		0.17407	259.53120	0.25953	174.074	12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.05	Put	178.77410		0.17877	121.93120	0.12193	178.774	12.26	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Call	169.79950		0.16980	253.60800	0.25361	169.800	12.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.06	Put	184.49950		0.18450	126.00800	0.12601	184.500	12.30	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Call	80.01000		0.08001	125.68930	0.12569	80.010	13.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.35	Put	384.71000		0.38471	288.08930	0.28809	384.710	13.39	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Call	52.19750		0.05220	84.92170	0.08492	52.198	14.00	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	9.51	Put	516.89750		0.51690	407.32170	0.40732	516.898	14.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/06/2013	Any day expiry	9.60	Call	41.85200		0.04185	67.98950	0.06799	41.852	14.44	0.00	0	7,500.00
DAUS	On 26/06/2013	Any day expiry	9.60	Put	596.55200		0.59655	480.38950	0.48039	596.552	14.44	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Call	949.17580		0.94918	1,090.17000	1.09017	949.176	13.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.10	Put	3.87580		0.00388	2.57000	0.00257	3.876	13.77	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Call	851.21960		0.85122	991.32600	0.99133	851.220	13.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.20	Put	5.91960		0.00592	3.72600	0.00373	5.920	13.38	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Call	802.72160		0.80272	942.08840	0.94209	802.722	13.22	0.00	0	0.00
DAUS	On 26/06/2013	Any day expiry	8.25	Put	7.42160		0.00742	4.48840	0.00449	7.422	13.22	0.00	0	7,500.00
DAUS	On 22/07/2013	Any day expiry			9.07640		9.07640	9.21910	9.21910		12.65	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.80	Call	53.41990		0.05342	77.21640	0.07722	53.420	15.35	0.00	0	2,800.00
DAUS	On 22/07/2013	Any day expiry	9.80	Put	777.01990		0.77702	658.11640	0.65812	777.020	15.35	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Call	174.48270		0.17448	241.65450	0.24165	174.483	12.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.19	Put	288.08270		0.28808	212.55450	0.21255	288.083	12.98	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Call	171.03930		0.17104	236.75770	0.23676	171.039	13.01	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.20	Put	294.63930		0.29464	217.65770	0.21766	294.639	13.01	0.00	0	1,400.00
DAUS	On 22/07/2013	Any day expiry	9.21	Call	167.66120		0.16766	232.41390	0.23241	167.661	13.05	0.00	0	0.00
DAUS	On 22/07/2013	Any day expiry	9.21	Put	301.26120		0.30126	223.31390	0.22331	301.261	13.05	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry			9.08110		9.08110	9.22400	9.22400		12.74	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Call	246.25930		0.24626	332.99120	0.33299	246.259	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.04	Put	205.15930		0.20516	148.99120	0.14899	205.159	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Call	241.28110		0.24128	327.03030	0.32703	241.281	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.05	Put	210.18110		0.21018	153.03030	0.15303	210.181	12.69	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Call	236.37420		0.23637	321.13850	0.32114	236.374	12.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.06	Put	215.27420		0.21527	157.13850	0.15714	215.274	12.70	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Call	134.32300		0.13432	187.37850	0.18738	134.323	13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.35	Put	403.22300		0.40322	313.37850	0.31338	403.223	13.62	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Call	98.34300		0.09834	139.53130	0.13953	98.343	14.18	0.00	0	0.00
DAUS	On 26/07/2013	Any day expiry	9.51	Put	527.24300		0.52724	425.53130	0.42553	527.243	14.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/07/2013	Any day expiry	9.60	Call	83.09270	0.08309	118.13290	0.11813	83.093	14.53	0.00	0	7,500.00	
DAUS	On 26/07/2013	Any day expiry	9.60	Put	601.99270	0.60199	494.13290	0.49413	601.993	14.53	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Call	991.83970	0.99184	1,131.60530	1.13161	991.840	13.75	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.10	Put	10.73970	0.01074	7.60530	0.00761	10.740	13.75	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.20	Call	896.01630	0.89602	1,034.48360	1.03448	896.016	13.43	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.20	Put	14.91630	0.01492	10.48360	0.01048	14.916	13.43	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.25	Call	848.87050	0.84887	986.28550	0.98629	848.871	13.31	0.00	0	0.00	
DAUS	On 26/07/2013	Any day expiry	8.25	Put	17.77050	0.01777	12.28550	0.01229	17.770	13.31	0.00	0	7,500.00	
DAUS	On 31/07/2013	Any day expiry			9.08710	9.08710	9.23000	9.23000		12.75	0.00	0	39,000.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Call	231.72210	0.23172	314.83730	0.31484	231.722	12.74	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.09	Put	234.62210	0.23462	174.83730	0.17484	234.622	12.74	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.10	Call	227.06500	0.22706	309.29610	0.30930	227.065	12.75	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.10	Put	239.96500	0.23997	179.29610	0.17930	239.965	12.75	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.11	Call	222.95350	0.22295	303.82470	0.30382	222.953	12.79	0.00	0	0.00	
DAUS	On 31/07/2013	Any day expiry	9.11	Put	245.85350	0.24585	183.82470	0.18382	245.853	12.79	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry			9.11810	9.11810	9.26160	9.26160		13.08	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Call	202.58240	0.20258	262.96630	0.26297	202.582	13.75	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.31	Put	394.48240	0.39448	311.36630	0.31137	394.482	13.75	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Call	91.64790	0.09165	121.06800	0.12107	91.648	15.59	0.00	0	4,400.00	
DAUS	On 26/08/2013	Any day expiry	9.84	Put	813.54790	0.81355	699.46800	0.69947	813.548	15.59	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Call	209.01080	0.20901	270.86330	0.27086	209.011	13.68	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.29	Put	380.91080	0.38091	299.26330	0.29926	380.911	13.68	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Call	205.77220	0.20577	266.88620	0.26689	205.772	13.71	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.30	Put	387.67220	0.38767	305.28620	0.30529	387.672	13.71	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Call	225.95490	0.22595	291.99860	0.29200	225.955	13.53	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.24	Put	347.85490	0.34785	270.39860	0.27040	347.855	13.53	0.00	0	2,200.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Call	148.16710	0.14817	195.27830	0.19528	148.167	14.38	0.00	0	0.00	
DAUS	On 26/08/2013	Any day expiry	9.51	Put	540.06710	0.54007	443.67830	0.44368	540.067	14.38	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/08/2013	Any day expiry	9.60	Call	129.30500		0.12931	170.77930	0.17078	129.305	14.69	0.00	0	7,500.00
DAUS	On 26/08/2013	Any day expiry	9.60	Put	611.20500		0.61120	509.17930	0.50918	611.205	14.69	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Call	943.93360		0.94393	1,081.21540	1.08122	943.934	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.20	Put	25.83360		0.02583	19.61540	0.01962	25.834	13.52	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Call	897.97020		0.89797	1,033.79400	1.03379	897.970	13.42	0.00	0	0.00
DAUS	On 26/08/2013	Any day expiry	8.25	Put	29.87020		0.02987	22.19400	0.02219	29.870	13.42	0.00	0	7,500.00
DAUS	On 23/09/2013	Any day expiry			9.15150		9.15150	9.29550	9.29550		13.45	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Call	255.68740		0.25569	318.95290	0.31895	255.687	13.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.30	Put	404.18740		0.40419	323.45290	0.32345	404.187	13.90	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Call	252.30150		0.25230	314.89730	0.31490	252.302	13.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.31	Put	410.80150		0.41080	329.39730	0.32940	410.802	13.93	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.88	Call	121.50750		0.12151	153.47790	0.15348	121.508	15.77	0.00	0	2,400.00
DAUS	On 23/09/2013	Any day expiry	9.88	Put	850.00750		0.85001	737.97790	0.73798	850.008	15.77	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Call	262.59500		0.26259	327.89540	0.32790	262.595	13.84	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.28	Put	391.09500		0.39109	312.39540	0.31240	391.095	13.84	0.00	0	1,200.00
DAUS	On 23/09/2013	Any day expiry	9.29	Call	259.11840		0.25912	323.39800	0.32340	259.118	13.87	0.00	0	0.00
DAUS	On 23/09/2013	Any day expiry	9.29	Put	397.61840		0.39762	317.89800	0.31790	397.618	13.87	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry			9.15500		9.15500	9.29910	9.29910		13.48	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Call	198.31610		0.19832	248.96640	0.24897	198.316	14.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.51	Put	553.31610		0.55332	459.86640	0.45987	553.316	14.56	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.60	Call	176.40340		0.17640	222.25170	0.22225	176.403	14.83	0.00	0	7,500.00
DAUS	On 26/09/2013	Any day expiry	9.60	Put	621.40340		0.62140	523.15170	0.52315	621.403	14.83	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Call	278.86310		0.27886	347.45250	0.34745	278.863	13.78	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.25	Put	373.86310		0.37386	298.35250	0.29835	373.863	13.78	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Call	275.22900		0.27523	342.79410	0.34279	275.229	13.81	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	9.26	Put	380.22900		0.38023	303.69410	0.30369	380.229	13.81	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Call	992.87570		0.99288	1,128.95780	1.12896	992.876	13.68	0.00	0	0.00
DAUS	On 26/09/2013	Any day expiry	8.20	Put	37.87570		0.03788	29.85780	0.02986	37.876	13.68	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 26/09/2013	Any day expiry	8.25	Call	946.93470	0.94693	1,082.14100	1.08214	946.935	13.50	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	8.25	Put	41.93470	0.04193	33.04100	0.03304	41.935	13.50	0.00	0	7,500.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Call	282.54650	0.28255	352.15910	0.35216	282.547	13.75	0.00	0	0.00	
DAUS	On 26/09/2013	Any day expiry	9.24	Put	367.54650	0.36755	293.05910	0.29306	367.547	13.75	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry			9.18600	9.18600	9.33070	9.33070		13.71	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Call	267.86670	0.26787	326.32320	0.32632	267.867	14.34	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.41	Put	491.86670	0.49187	405.62320	0.40562	491.867	14.34	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Call	249.88020	0.24988	304.95660	0.30496	249.880	14.51	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.47	Put	533.88020	0.53388	444.25660	0.44426	533.880	14.51	0.00	0	3,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Call	130.38140	0.13038	159.42240	0.15942	130.381	16.42	0.00	0	6,000.00	
DAUS	On 22/10/2013	Any day expiry	10.07	Put	1,014.38140	1.01438	898.72240	0.89872	1,014.381	16.42	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Call	274.16090	0.27416	333.77850	0.33378	274.161	14.28	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.39	Put	478.16090	0.47816	393.07850	0.39308	478.161	14.28	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Call	270.99350	0.27099	330.02940	0.33003	270.993	14.31	0.00	0	0.00	
DAUS	On 22/10/2013	Any day expiry	9.40	Put	484.99350	0.48499	399.32940	0.39933	484.993	14.31	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry			9.19320	9.19320	9.33790	9.33790		13.73	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Call	264.98390	0.26498	321.58320	0.32158	264.984	14.46	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.45	Put	521.78390	0.52178	433.68320	0.43368	521.784	14.46	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Call	223.90410	0.22390	272.71800	0.27272	223.904	14.91	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.60	Put	630.70410	0.63070	534.81800	0.53482	630.704	14.91	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Call	997.39980	0.99740	1,131.75490	1.13175	997.400	13.59	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	8.25	Put	54.19980	0.05420	43.85490	0.04385	54.200	13.59	0.00	0	7,500.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Call	271.04540	0.27105	328.75960	0.32876	271.045	14.41	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.43	Put	507.84540	0.50785	420.85960	0.42086	507.845	14.41	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Call	267.99520	0.26800	325.15100	0.32515	267.995	14.43	0.00	0	0.00	
DAUS	On 28/10/2013	Any day expiry	9.44	Put	514.79520	0.51480	427.25100	0.42725	514.795	14.43	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry			9.22880	9.22880	9.37390	9.37390		14.09	0.00	0	0.00	
DAUS	On 27/11/2013	Any day expiry	9.43	Call	320.78180	0.32078	381.44080	0.38144	320.782	14.59	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DAUS	On 27/11/2013	Any day expiry	9.43	Put	521.98180		0.52198	437.54080	0.43754	521.982	14.59	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Call	317.55720		0.31756	377.66960	0.37767	317.557	14.62	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.44	Put	528.75720		0.52876	443.76960	0.44377	528.757	14.62	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Call	314.37000		0.31437	373.93680	0.37394	314.370	14.65	0.00	0	0.00
DAUS	On 27/11/2013	Any day expiry	9.45	Put	535.57000		0.53557	450.03680	0.45004	535.570	14.65	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry			9.33930		9.33930	9.48570	9.48570		14.78	0.00	0	2,500.00
DAUS	On 28/02/2014	Any day expiry	9.09	Call	612.47470		0.61247	696.08040	0.69608	612.475	14.22	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.09	Put	363.17470		0.36317	300.38040	0.30038	363.175	14.22	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Call	607.63260		0.60763	690.72730	0.69073	607.633	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.10	Put	368.33260		0.36833	305.02730	0.30503	368.333	14.24	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Call	602.82710		0.60283	685.41540	0.68542	602.827	14.26	0.00	0	0.00
DAUS	On 28/02/2014	Any day expiry	9.11	Put	373.52710		0.37353	309.71540	0.30972	373.527	14.26	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry			9.36210		9.36210	9.50860	9.50860		14.88	0.00	0	3,000.00
DAUS	On 19/03/2014	Any day expiry	9.09	Call	644.14530		0.64415	727.97340	0.72797	644.145	14.32	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.09	Put	372.04530		0.37205	309.37340	0.30937	372.045	14.32	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Call	639.27860		0.63928	722.62280	0.72262	639.279	14.34	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.10	Put	377.17860		0.37718	314.02280	0.31402	377.179	14.34	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Call	634.45070		0.63445	717.30570	0.71731	634.451	14.37	0.00	0	0.00
DAUS	On 19/03/2014	Any day expiry	9.11	Put	382.35070		0.38235	318.70570	0.31871	382.351	14.37	0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry			9.60000		9.60000	9.60000	9.60000			0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.61	Put	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Call	10.00000		0.01000	10.00000	0.01000	10.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.59	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Call	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
DAUS	On 13/06/2014	Any day expiry	9.60	Put	0.00040		0.00000	0.00040	0.00000	0.000		0.00	0	0.00
EL28	On 02/05/2013	Bond Future			113.82972		113.82972	113.80176	113.80176			0.00	0	0.00
EL28	On 02/05/2013	Bond Future	113.32	Call	513.54000		0.51354	485.58000	0.48558	513.540		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28	On 02/05/2013	Bond Future	113.32	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future			115.32691	115.32691	115.29851	115.29851			0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Call	326.91000	0.32691	298.51000	0.29851	326.910		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Call	316.91000	0.31691	288.51000	0.28851	316.910		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	115.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Call	336.91000	0.33691	308.51000	0.30851	336.910		0.00	0	0.00
EL28	On 01/08/2013	Bond Future	114.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26	On 02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33	On 02/05/2013	Bond Future			8.17309	94.44194	8.23897	93.82925			0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Call	85,261.68000	85.26168	84,648.99000	84.64899	85,261.680		0.00	0	0.00
ES33	On 02/05/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future			8.24430	95.67229	8.31206	95.05166			0.00	0	292.00
ES33	On 01/08/2013	Bond Future	9.00	Call	6,580.09000	6.58009	5,959.46000	5.95946	6,580.090		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Call	84,620.96000	84.62096	84,000.33000	84.00033	84,620.960		0.00	0	0.00
ES33	On 01/08/2013	Bond Future	91.02	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future			8.32301	93.25782	8.39275	92.62957			0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Call	1,493.58000	1.49358	865.33000	0.86533	1,493.580		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.49	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Call	1,581.86000	1.58186	953.61000	0.95361	1,581.860		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.50	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Call	1,670.01000	1.67001	1,041.76000	1.04176	1,670.010		0.00	0	0.00
ES33	On 07/11/2013	Bond Future	8.51	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 02/05/2013	GOVI			454.36900		454.36900	452.32900	452.32900			0.00	0	43.00
GOVI	On 02/05/2013	GOVI	432.99	Call	213,790.00000		21.37900	193,390.00000	19.33900	213,790.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	432.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Call	213,690.00000		21.36900	193,290.00000	19.32900	213,690.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Call	213,590.00000		21.35900	193,190.00000	19.31900	213,590.000		0.00	0	0.00
GOVI	On 02/05/2013	GOVI	433.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI			460.28800		460.28800	458.22200	458.22200			0.00	0	350.00
GOVI	On 01/08/2013	GOVI	445.99	Call	142,980.00000		14.29800	122,320.00000	12.23200	142,980.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Call	142,880.00000		14.28800	122,220.00000	12.22200	142,880.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Call	142,780.00000		14.27800	122,120.00000	12.21200	142,780.000		0.00	0	0.00
GOVI	On 01/08/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI			466.86600		466.86600	464.77600	464.77600			0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Call	208,760.00000		20.87600	187,860.00000	18.78600	208,760.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	445.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Call	208,660.00000		20.86600	187,760.00000	18.77600	208,660.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Call	208,560.00000		20.85600	187,660.00000	18.76600	208,560.000		0.00	0	0.00
GOVI	On 07/11/2013	GOVI	446.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000		110.00000	110.00000	110.00000			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 02/05/2013	Index Future	207.41200		207.41200	206.93500	206.93500			0.00	0	5.00
IGOV	On 01/08/2013	Index Future	210.18500		210.18500	209.70300	209.70300			0.00	0	890.00
IGOV	On 07/11/2013	Index Future	213.26600		213.26600	212.77500	212.77500			0.00	0	7.00
ILBI	On 02/05/2013	Index Future	560.25400		560.25400	559.81300	559.81300			0.00	0	0.00
ILBI	On 01/08/2013	Index Future	567.72500		567.72500	567.27900	567.27900			0.00	0	183.00
J157	On 15/09/2015	Interest Rate Swap	8.82200	0.02000	8.82200	8.82200	-0.02000		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	8.68300	0.10773	8.68300	8.68300	0.10773		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139	8.65500	8.65500	0.05139		15.00	0.00	0	0.00
J203	On 15/09/2017	Interest Rate Swap	8.97500	0.08468	8.97500	8.97500	0.08468		15.00	0.00	0	0.00
J204	On 21/12/2018	Interest Rate Swap	8.96200	0.09581	8.96200	8.96200	0.09581		15.00	0.00	0	0.00
J207	On 15/01/2020	Interest Rate Swap	8.99700	0.06909	8.99700	8.99700	0.06909		15.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2013	Jibar Tradeable Future	5.10000	94.90000	5.10000	94.90000				0.00	0	0.00
JIBAR FUTURE	On 19/06/2013	Jibar Tradeable Future	5.08000	94.92000	5.08000	94.92000				0.00	0	500.00
JIBAR FUTURE	On 17/07/2013	Jibar Tradeable Future	5.04000	94.96000	5.02000	94.98000				0.00	0	0.00
JIBAR FUTURE	On 21/08/2013	Jibar Tradeable Future	5.00000	95.00000	5.00000	95.00000				0.00	0	0.00
JIBAR FUTURE	On 18/09/2013	Jibar Tradeable Future	4.97000	95.03000	4.96000	95.04000				0.00	0	2,200.00
JIBAR FUTURE	On 16/10/2013	Jibar Tradeable Future	4.94000	95.06000	4.94000	95.06000				0.00	0	0.00
JIBAR FUTURE	On 18/12/2013	Jibar Tradeable Future	4.94000	95.06000	4.94000	95.06000				0.00	0	1,500.00
JIBAR FUTURE	On 19/03/2014	Jibar Tradeable Future	4.96000	95.04000	4.96000	95.04000				0.00	0	0.00
JIBAR FUTURE	On 18/06/2014	Jibar Tradeable Future	5.03000	94.97000	5.04000	94.96000				0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	5.14000	94.86000	5.15000	94.85000				0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	5.28000	94.72000	5.28000	94.72000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			5.42000	94.58000	5.42000	94.58000				0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future			7.71460	7.71460	7.79920	7.79920		8.33		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Call	382.62960	0.38263	464.65280	0.46465	382.630	9.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.34	Put	8.02960	0.00803	5.45280	0.00545	8.030	9.55		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Call	373.26110	0.37326	454.99070	0.45499	373.261	9.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.35	Put	8.66110	0.00866	5.79070	0.00579	8.661	9.51		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Call	363.93770	0.36394	445.34990	0.44535	363.938	9.48		0.00	0	0.00
NZ\$ / R	On 14/06/2013	Foreign Exchange Future	7.36	Put	9.33770	0.00934	6.14990	0.00615	9.338	9.48		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future			7.76700	7.76700	7.85210	7.85210		9.94		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Call	295.07670	0.29508	357.99560	0.35800	295.077	10.22		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.59	Put	118.07670	0.11808	95.89560	0.09590	118.077	10.22		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Call	288.50220	0.28850	350.91920	0.35092	288.502	10.20		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.60	Put	121.50220	0.12150	98.81920	0.09882	121.502	10.20		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Call	282.00200	0.28200	343.90850	0.34391	282.002	10.19		0.00	0	0.00
NZ\$ / R	On 16/09/2013	Foreign Exchange Future	7.61	Put	125.00200	0.12500	101.80850	0.10181	125.002	10.19		0.00	0	0.00
OTH1	On 02/05/2013	Index Future			427.80200	427.80200	427.80200	427.80200				0.00	0	0.00
R023	On 02/05/2013	Bond Future			6.28657	112.01717	6.36211	111.43564				686,665,252.10	6,130	907.00
R023	On 02/05/2013	Bond Future	7.04	Call	5,629.37000	5.62937	5,047.84000	5.04784	5,629.370			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.04	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Call	5,701.59000	5.70159	5,120.06000	5.12006	5,701.590			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.05	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Call	5,773.75000	5.77375	5,192.22000	5.19222	5,773.750			0.00	0	0.00
R023	On 02/05/2013	Bond Future	7.06	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R023	On 01/08/2013	Bond Future			6.32209	113.47643	6.40040	112.88741				695,610,515.90	6,130	7,365.00
R023	On 01/08/2013	Bond Future	7.29	Call	7,006.61000	7.00661	6,417.59000	6.41759	7,006.610			0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.29	Put	0.00000	0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R023	On 01/08/2013	Bond Future	7.30	Call	7,075.98000		7.07598	6,486.96000	6.48696	7,075.980		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Call	7,145.29000		7.14529	6,556.27000	6.55627	7,145.290		0.00	0	0.00
R023	On 01/08/2013	Bond Future	7.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future			6.36154		111.18199	6.44285	110.58591			0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Call	939.86000		0.93986	343.78000	0.34378	939.860		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.49	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Call	1,012.59000		1.01259	416.51000	0.41651	1,012.590		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.50	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Call	1,085.27000		1.08527	489.19000	0.48919	1,085.270		0.00	0	0.00
R023	On 07/11/2013	Bond Future	6.51	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 02/05/2013	Bond Future			5.18462		120.14714	5.22982	120.03673		1.66	450,071,186.44	3,746	3,532.00
R157	On 02/05/2013	Bond Future	5.34	Call	380.20000		0.38020	288.18000	0.28818	380.200	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.34	Put	1.22000		0.00122	19.61000	0.01961	1.220	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Call	404.16000		0.40416	309.21000	0.30921	404.160	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.35	Put	0.84000		0.00084	16.30000	0.01630	0.840	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Call	428.22000		0.42822	330.70000	0.33070	428.220	1.67	0.00	0	0.00
R157	On 02/05/2013	Bond Future	5.36	Put	0.57000		0.00057	13.46000	0.01346	0.570	1.67	0.00	0	0.00
R157	On 01/08/2013	Bond Future			5.16866		121.71238	5.21992	121.60056		1.51	750,235,110.32	6,164	11,389.00
R157	On 01/08/2013	Bond Future	116.11	Call	92,256.75000		92.25675	92,144.93000	92.14493	92,256.750	1.61	0.00	0	0.00
R157	On 01/08/2013	Bond Future	116.11	Put	0.00000		0.00000	0.00000	0.00000	0.000	1.61	0.00	0	0.00
R157	On 07/11/2013	Bond Future			5.13917		116.64477	5.19804	116.53291		1.35	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Call	1,012.81000		1.01281	931.54000	0.93154	1,012.810	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.59	Put	159.86000		0.15986	190.45000	0.19045	159.860	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Call	1,027.51000		1.02751	945.66000	0.94566	1,027.510	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.60	Put	155.74000		0.15574	185.75000	0.18575	155.740	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Call	1,042.30000		1.04230	959.88000	0.95988	1,042.300	1.39	0.00	0	0.00
R157	On 07/11/2013	Bond Future	5.61	Put	151.71000		0.15171	181.15000	0.18115	151.710	1.39	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On 06/02/2014	Bond Future			5.08804	118.22589	5.15821	118.11104		1.18	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Call	1,102.35000	1.10235	1,017.66000	1.01766	1,102.350	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.66	Put	170.82000	0.17082	200.98000	0.20098	170.820	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Call	1,076.99000	1.07699	993.22000	0.99322	1,076.990	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.64	Put	177.85000	0.17785	208.93000	0.20893	177.850	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Call	1,089.64000	1.08964	1,005.41000	1.00541	1,089.640	1.22	0.00	0	0.00
R157	On 06/02/2014	Bond Future	5.65	Put	174.30000	0.17430	204.92000	0.20492	174.300	1.22	0.00	0	0.00
R157	On 08/05/2014	Bond Future			4.97751	113.06057	5.06181	112.94419			0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Call	320.53000	0.32053	204.15000	0.20415	320.530		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.21	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Call	293.01000	0.29301	176.63000	0.17663	293.010		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.19	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Call	306.77000	0.30677	190.39000	0.19039	306.770		0.00	0	0.00
R157	On 08/05/2014	Bond Future	5.20	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R186	On 02/05/2013	Bond Future			6.75210	136.98098	6.84279	136.01069		9.39	1,685,550,958.90	12,305	5,680.00
R186	On 02/05/2013	Bond Future	6.75	Call	454.04000	0.45404	275.33000	0.27533	454.040	9.39	0.00	0	350.00
R186	On 02/05/2013	Bond Future	6.75	Put	476.63000	0.47663	1,268.21000	1.26821	476.630	9.39	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Call	6,621.75000	6.62175	5,651.59000	5.65159	6,621.750	9.66	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.39	Put	0.00000	0.00000	0.13000	0.00013	0.000	9.66	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.40	Call	6,721.87000	6.72187	5,751.68000	5.75168	6,721.870	9.67	0.00	0	2,000.00
R186	On 02/05/2013	Bond Future	7.40	Put	0.00000	0.00000	0.10000	0.00010	0.000	9.67	0.00	0	150.00
R186	On 02/05/2013	Bond Future	7.41	Call	6,821.88000	6.82188	5,851.67000	5.85167	6,821.880	9.67	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.41	Put	0.00000	0.00000	0.08000	0.00008	0.000	9.67	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 02/05/2013	Bond Future	7.60	Call	8,701.26000		8.70126	7,730.97000	7.73097	8,701.260	9.75	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.60	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.75	0.00	0	2,830.00
R186	On 02/05/2013	Bond Future	7.75	Call	10,157.44000		10.15744	9,187.15000	9.18715	10,157.440	9.82	0.00	0	0.00
R186	On 02/05/2013	Bond Future	7.75	Put	0.00000		0.00000	0.00000	0.00000	0.000	9.82	0.00	0	100.00
R186	On 01/08/2013	Bond Future			6.79869		133.48093	6.89235	132.49796		10.51	1,655,163,532.00	12,400	53,804.00
R186	On 01/08/2013	Bond Future	7.25	Call	5,753.41000		5.75341	5,076.37000	5.07637	5,753.410	10.73	0.00	0	4,315.00
R186	On 01/08/2013	Bond Future	7.25	Put	1,108.42000		1.10842	1,414.35000	1.41435	1,108.420	10.73	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Call	124,208.52000		124.20852	123,225.55000	123.22555	124,208.520	10.94	0.00	0	0.00
R186	On 01/08/2013	Bond Future	128.26	Put	0.00000		0.00000	0.00000	0.00000	0.000	10.94	0.00	0	0.00
R186	On 07/11/2013	Bond Future			6.84728		135.38855	6.94410	134.39329		10.44	0.00	0	540.00
R186	On 07/11/2013	Bond Future	8.15	Call	13,114.37000		13.11437	12,247.91000	12.24791	13,114.370	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.15	Put	553.07000		0.55307	681.87000	0.68187	553.070	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Call	13,193.59000		13.19359	12,325.22000	12.32522	13,193.590	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.16	Put	542.47000		0.54247	669.36000	0.66936	542.470	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Call	17,942.63000		17.94263	16,994.29000	16.99429	17,942.630	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.75	Put	156.65000		0.15665	203.57000	0.20357	156.650	11.00	0.00	0	1,030.00
R186	On 07/11/2013	Bond Future	8.14	Call	13,035.22000		13.03522	12,170.69000	12.17069	13,035.220	11.00	0.00	0	0.00
R186	On 07/11/2013	Bond Future	8.14	Put	563.84000		0.56384	694.57000	0.69457	563.840	11.00	0.00	0	0.00
R186	On 06/02/2014	Bond Future			6.89133		131.93294	6.99154	130.92262		10.71	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Call	10,146.18000		10.14618	9,413.14000	9.41314	10,146.180	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.74	Put	1,920.01000		1.92001	2,197.29000	2.19729	1,920.010	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Call	10,215.55000		10.21555	9,480.04000	9.48004	10,215.550	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.75	Put	1,896.78000		1.89678	2,171.59000	2.17159	1,896.780	11.13	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Call	10,285.43000		10.28543	9,547.48000	9.54748	10,285.430	11.14	0.00	0	0.00
R186	On 06/02/2014	Bond Future	7.76	Put	1,874.15000		1.87415	2,146.52000	2.14652	1,874.150	11.14	0.00	0	0.00
R186	On 08/05/2014	Bond Future			6.93329		133.76864	7.03689	132.74433			0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Call	1,545.13000		1.54513	520.82000	0.52082	1,545.130		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.09	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On 08/05/2014	Bond Future	7.10	Call	1,642.87000		1.64287	618.56000	0.61856	1,642.870		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.10	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Call	1,740.50000		1.74050	716.19000	0.71619	1,740.500		0.00	0	0.00
R186	On 08/05/2014	Bond Future	7.11	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R197	On 02/05/2013	Bond Future			297.68743		297.68743	297.62483	297.62483			0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Call	15,297.43000		15.29743	15,234.83000	15.23483	15,297.430		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.39	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Call	15,287.43000		15.28743	15,224.83000	15.22483	15,287.430		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.40	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Call	15,277.43000		15.27743	15,214.83000	15.21483	15,277.430		0.00	0	0.00
R197	On 02/05/2013	Bond Future	282.41	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future			296.11362		296.11362	296.05021	296.05021			0.00	0	2,633.00
R197	On 01/08/2013	Bond Future	294.99	Call	1,123.62000		1.12362	1,060.21000	1.06021	1,123.620		0.00	0	0.00
R197	On 01/08/2013	Bond Future	294.99	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Call	1,113.62000		1.11362	1,050.21000	1.05021	1,113.620		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.00	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Call	1,103.62000		1.10362	1,040.21000	1.04021	1,103.620		0.00	0	0.00
R197	On 01/08/2013	Bond Future	295.01	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R201	On 02/05/2013	Bond Future			5.02371		109.02417	5.06881	108.95197		1.03	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.04	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 02/05/2013	Bond Future	4.04	Put	1,591.41000	1.59141	1,663.61000	1.66361	1,591.410	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.05	Put	1,575.08000	1.57508	1,647.28000	1.64728	1,575.080	0.96	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Call	0.00000	0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 02/05/2013	Bond Future	4.06	Put	1,558.74000	1.55874	1,630.94000	1.63094	1,558.740	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future			4.97818	106.04067	5.03197	105.96757		0.90	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Call	68,794.99000	68.79499	68,721.89000	68.72189	68,794.990	0.97	0.00	0	0.00
R201	On 01/08/2013	Bond Future	107.45	Put	0.00000	0.00000	0.00000	0.00000	0.000	0.97	0.00	0	0.00
R201	On 07/11/2013	Bond Future			4.87791	107.55613	4.94418	107.48337		0.78	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Call	195.12000	0.19512	166.81000	0.16681	195.120	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.79	Put	291.77000	0.29177	336.22000	0.33622	291.770	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Call	199.95000	0.19995	171.13000	0.17113	199.950	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.80	Put	285.60000	0.28560	329.54000	0.32954	285.600	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Call	204.85000	0.20485	175.52000	0.17552	204.850	0.77	0.00	0	0.00
R201	On 07/11/2013	Bond Future	4.81	Put	279.50000	0.27950	322.93000	0.32293	279.500	0.77	0.00	0	0.00
R201	On 06/02/2014	Bond Future			4.69811	104.60512	4.78595	104.53006		0.66	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Call	561.41000	0.56141	505.67000	0.50567	561.410	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.26	Put	82.75000	0.08275	102.07000	0.10207	82.750	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Call	548.06000	0.54806	492.95000	0.49295	548.060	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.24	Put	86.38000	0.08638	106.33000	0.10633	86.380	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Call	554.58000	0.55458	499.14000	0.49914	554.580	0.69	0.00	0	0.00
R201	On 06/02/2014	Bond Future	5.25	Put	84.41000	0.08441	104.03000	0.10403	84.410	0.69	0.00	0	0.00
R201	On 08/05/2014	Bond Future			4.31308	106.06060	4.43800	105.98457			0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Call	265.47000	0.26547	189.44000	0.18944	265.470		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.75	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Call	271.53000	0.27153	195.50000	0.19550	271.530		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.76	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 08/05/2014	Bond Future	4.74	Call	259.41000	0.25941	183.38000	0.18338	259.410		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On 08/05/2014	Bond Future	4.74	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R202	On 02/05/2013	Bond Future			224.97433	224.97433	223.01079	223.01079			0.00	0	109.00
R202	On 02/05/2013	Bond Future	211.04	Call	13,934.33000	13.93433	11,970.79000	11.97079	13,934.330		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.04	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Call	13,924.33000	13.92433	11,960.79000	11.96079	13,924.330		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.05	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Call	13,914.33000	13.91433	11,950.79000	11.95079	13,914.330		0.00	0	0.00
R202	On 02/05/2013	Bond Future	211.06	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future			225.01784	225.01784	223.02857	223.02857			0.00	0	44,020.00
R202	On 01/08/2013	Bond Future	223.01	Call	2,007.84000	2.00784	18.57000	0.01857	2,007.840		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Call	2,027.84000	2.02784	38.57000	0.03857	2,027.840		0.00	0	0.00
R202	On 01/08/2013	Bond Future	222.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Call	2,017.84000	2.01784	28.57000	0.02857	2,017.840		0.00	0	0.00
R202	On 01/08/2013	Bond Future	223.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 02/05/2013	Bond Future			5.57592	111.39286	5.62633	111.18867		3.79	351,667,259.02	3,157	1,698.00
R203	On 02/05/2013	Bond Future	5.89	Call	1,264.82000	1.26482	1,066.09000	1.06609	1,264.820	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.89	Put	0.06000	0.00006	5.52000	0.00552	0.060	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Call	1,304.78000	1.30478	1,105.11000	1.10511	1,304.780	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.90	Put	0.04000	0.00004	4.56000	0.00456	0.040	3.86	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Call	1,344.73000	1.34473	1,144.26000	1.14426	1,344.730	3.87	0.00	0	0.00
R203	On 02/05/2013	Bond Future	5.91	Put	0.03000	0.00003	3.75000	0.00375	0.030	3.87	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On 01/08/2013	Bond Future			5.59522	112.84403	5.64921	112.63716		3.63	356,022,914.65	3,155	9,172.00
R203	On 01/08/2013	Bond Future	109.11	Call	99,630.83000	99.63083	99,423.96000	99.42396	99,630.830	3.80	0.00	0	0.00
R203	On 01/08/2013	Bond Future	109.11	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.80	0.00	0	0.00
R203	On 07/11/2013	Bond Future			5.61540	110.29686	5.67339	110.08849		3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Call	1,956.53000	1.95653	1,821.83000	1.82183	1,956.530	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.01	Put	548.26000	0.54826	621.93000	0.62193	548.260	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Call	108,067.34000	108.06734	107,858.97000	107.85897	108,067.340	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	571.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	3.66	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.71	Call	1,282.21000	1.28221	1,178.50000	1.17850	1,282.210	3.47	0.00	0	15.00
R203	On 07/11/2013	Bond Future	5.71	Put	942.55000	0.94255	1,047.21000	1.04721	942.550	3.47	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Call	1,906.95000	1.90695	1,774.18000	1.77418	1,906.950	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	5.99	Put	569.52000	0.56952	645.12000	0.64512	569.520	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Call	1,931.67000	1.93167	1,797.93000	1.79793	1,931.670	3.51	0.00	0	0.00
R203	On 07/11/2013	Bond Future	6.00	Put	558.81000	0.55881	633.44000	0.63344	558.810	3.51	0.00	0	0.00
R203	On 06/02/2014	Bond Future			5.63061	111.79179	5.69372	111.57922		3.25	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Call	2,366.68000	2.36668	2,223.85000	2.22385	2,366.680	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.16	Put	599.29000	0.59929	669.03000	0.66903	599.290	3.33	0.00	0	0.00
R203	On 06/02/2014	Bond Future	5.95	Call	1,891.33000	1.89133	1,765.42000	1.76542	1,891.330	3.29	0.00	0	16.00
R203	On 06/02/2014	Bond Future	5.95	Put	820.77000	0.82077	907.43000	0.90743	820.770	3.29	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Call	2,319.15000	2.31915	2,177.85000	2.17785	2,319.150	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.14	Put	617.89000	0.61789	689.16000	0.68916	617.890	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Call	2,342.86000	2.34286	2,200.80000	2.20080	2,342.860	3.32	0.00	0	0.00
R203	On 06/02/2014	Bond Future	6.15	Put	608.53000	0.60853	679.04000	0.67904	608.530	3.32	0.00	0	0.00
R203	On 08/05/2014	Bond Future			5.63045	109.18509	5.69889	108.96966			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Call	407.34000	0.40734	191.91000	0.19191	407.340		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.76	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Call	344.58000	0.34458	129.15000	0.12915	344.580		0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.74	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R203	On 08/05/2014	Bond Future	5.75	Call	375.96000		0.37596	160.53000	0.16053	375.960			0.00	0	0.00
R203	On 08/05/2014	Bond Future	5.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R204	On 02/05/2013	Bond Future			5.77638		113.54896	5.82688	113.29458		4.81	1,054,756,289.44		9,289	5,360.00
R204	On 02/05/2013	Bond Future	6.29	Call	2,554.20000		2.55420	2,299.93000	2.29993	2,554.200			0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.29	Put	0.00000		0.00000	0.11000	0.00011	0.000			0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Call	2,603.21000		2.60321	2,348.92000	2.34892	2,603.210			0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.30	Put	0.00000		0.00000	0.09000	0.00009	0.000			0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Call	2,652.19000		2.65219	2,397.88000	2.39788	2,652.190			0.00	0	0.00
R204	On 02/05/2013	Bond Future	6.31	Put	0.00000		0.00000	0.07000	0.00007	0.000			0.00	0	0.00
R204	On 01/08/2013	Bond Future			5.80571		111.00187	5.85908	110.74421		4.93	1,209,809,381.13		10,899	13,669.00
R204	On 01/08/2013	Bond Future	110.75	Call	102,118.37000		102.11837	101,860.71000	101.86071	102,118.370			0.00	0	0.00
R204	On 01/08/2013	Bond Future	110.75	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R204	On 07/11/2013	Bond Future			5.83340		112.58823	5.88986	112.32835		4.53		0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Call	5,375.74000		5.37574	5,144.54000	5.14454	5,375.740			0.00	0	0.00
R204	On 07/11/2013	Bond Future	7.00	Put	155.75000		0.15575	184.43000	0.18443	155.750			0.00	0	1,270.00
R204	On 07/11/2013	Bond Future	6.29	Call	2,776.01000		2.77601	2,603.98000	2.60398	2,776.010			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.29	Put	695.75000		0.69575	783.60000	0.78360	695.750			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Call	2,808.55000		2.80855	2,635.42000	2.63542	2,808.550			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.30	Put	683.27000		0.68327	770.02000	0.77002	683.270			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Call	2,841.25000		2.84125	2,667.03000	2.66703	2,841.250			0.00	0	0.00
R204	On 07/11/2013	Bond Future	6.31	Put	670.97000		0.67097	756.63000	0.75663	670.970			0.00	0	0.00
R204	On 06/02/2014	Bond Future			5.85571		110.08331	5.91598	109.81851		4.60		0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Call	3,225.08000		3.22508	3,049.16000	3.04916	3,225.080			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.40	Put	861.90000		0.86190	950.78000	0.95078	861.900			0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.41	Call	3,255.79000		3.25579	3,078.99000	3.07899	3,255.790			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On 06/02/2014	Bond Future	6.41	Put	849.78000		0.84978	937.78000	0.93778	849.780	4.72	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Call	3,194.48000		3.19448	3,019.46000	3.01946	3,194.480	4.71	0.00	0	0.00
R204	On 06/02/2014	Bond Future	6.39	Put	874.15000		0.87415	963.93000	0.96393	874.150	4.71	0.00	0	0.00
R204	On 08/05/2014	Bond Future			5.87201		111.61490	5.93617	111.34651			0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Call	742.58000		0.74258	474.19000	0.47419	742.580		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.05	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Call	784.12000		0.78412	515.73000	0.51573	784.120		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.06	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Call	701.03000		0.70103	432.64000	0.43264	701.030		0.00	0	0.00
R204	On 08/05/2014	Bond Future	6.04	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R206	On 02/05/2013	Bond Future			5.08865		103.92558	5.12404	103.90145		0.40	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.39	Put	1,169.61000		1.16961	1,193.74000	1.19374	1,169.610	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.40	Put	1,162.66000		1.16266	1,186.79000	1.18679	1,162.660	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Call	0.00000		0.00000	0.00000	0.00000	0.000	0.37	0.00	0	0.00
R206	On 02/05/2013	Bond Future	3.41	Put	1,155.71000		1.15571	1,179.84000	1.17984	1,155.710	0.37	0.00	0	0.00
R206	On 01/08/2013	Bond Future			4.95446		101.51766	5.00984	101.49325		0.30	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Call	30,519.55000		30.51955	30,495.14000	30.49514	30,519.550	0.32	0.00	0	0.00
R206	On 01/08/2013	Bond Future	103.94	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.32	0.00	0	0.00
R206	On 07/11/2013	Bond Future			4.32845		102.96851	4.45918	102.94509		0.13	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.29	Call	33.01000		0.03301	23.45000	0.02345	33.010	0.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On 07/11/2013	Bond Future	4.29	Put	39.90000		0.03990	53.76000	0.05376	39.900	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Call	33.86000		0.03386	24.12000	0.02412	33.860	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.30	Put	38.95000		0.03895	52.63000	0.05263	38.950	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Call	34.72000		0.03472	24.81000	0.02481	34.720	0.12	0.00	0	0.00
R206	On 07/11/2013	Bond Future	4.31	Put	38.02000		0.03802	51.53000	0.05153	38.020	0.12	0.00	0	0.00
R206	On 15/01/2014	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 02/05/2013	Bond Future			5.92656		109.45364	6.00214	109.02412		5.73	506,551,445.92	4,628	1,424.00
R207	On 02/05/2013	Bond Future	6.44	Call	2,876.89000		2.87689	2,447.65000	2.44765	2,876.890	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.44	Put	0.00000		0.00000	0.28000	0.00028	0.000	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Call	2,931.98000		2.93198	2,502.68000	2.50268	2,931.980	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.45	Put	0.00000		0.00000	0.22000	0.00022	0.000	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Call	2,987.03000		2.98703	2,557.68000	2.55768	2,987.030	5.85	0.00	0	0.00
R207	On 02/05/2013	Bond Future	6.46	Put	0.00000		0.00000	0.17000	0.00017	0.000	5.85	0.00	0	0.00
R207	On 01/08/2013	Bond Future			5.96019		107.24316	6.03948	106.80805		6.01	496,321,344.48	4,628	6,866.00
R207	On 01/08/2013	Bond Future	106.18	Call	99,671.97000		99.67197	99,236.86000	99.23686	99,671.970	6.28	0.00	0	0.00
R207	On 01/08/2013	Bond Future	106.18	Put	0.00000		0.00000	0.00000	0.00000	0.000	6.28	0.00	0	0.00
R207	On 07/11/2013	Bond Future			5.98996		108.77583	6.07323	108.33589		5.70	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Call	4,197.94000		4.19794	3,867.48000	3.86748	4,197.940	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.69	Put	567.45000		0.56745	676.93000	0.67693	567.450	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Call	4,238.41000		4.23841	3,906.47000	3.90647	4,238.410	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.70	Put	557.16000		0.55716	665.16000	0.66516	557.160	5.95	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Call	4,279.00000		4.27900	3,945.60000	3.94560	4,279.000	5.96	0.00	0	0.00
R207	On 07/11/2013	Bond Future	6.71	Put	547.03000		0.54703	653.57000	0.65357	547.030	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future			6.01569		106.61054	6.10355	106.16329		5.73	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Call	4,180.57000		4.18057	3,870.55000	3.87055	4,180.570	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.66	Put	953.40000		0.95340	1,090.63000	1.09063	953.400	5.97	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Call	4,108.35000		4.10835	3,801.07000	3.80107	4,108.350	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.64	Put	979.54000		0.97954	1,119.51000	1.11951	979.540	5.96	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On 06/02/2014	Bond Future	6.65	Call	4,144.41000		4.14441	3,835.75000	3.83575	4,144.410	5.96	0.00	0	0.00
R207	On 06/02/2014	Bond Future	6.65	Put	966.40000		0.96640	1,104.99000	1.10499	966.400	5.96	0.00	0	0.00
R207	On 08/05/2014	Bond Future			6.03950		108.09389	6.13209	107.64050			0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Call	833.06000		0.83306	379.67000	0.37967	833.060		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.21	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Call	735.76000		0.73576	282.37000	0.28237	735.760		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.19	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Call	784.42000		0.78442	331.03000	0.33103	784.420		0.00	0	0.00
R207	On 08/05/2014	Bond Future	6.20	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 02/05/2013	Bond Future			6.02138		105.20144	6.09690	104.72056		6.76	781,751,900.64	7,431	9,649.00
R208	On 02/05/2013	Bond Future	6.64	Call	3,860.17000		3.86017	3,379.32000	3.37932	3,860.170	6.97	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.64	Put	0.00000		0.00000	0.03000	0.00003	0.000	6.97	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Call	3,921.12000		3.92112	3,440.26000	3.44026	3,921.120	6.97	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.65	Put	0.00000		0.00000	0.02000	0.00002	0.000	6.97	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Call	3,982.01000		3.98201	3,501.15000	3.50115	3,982.010	6.98	0.00	0	0.00
R208	On 02/05/2013	Bond Future	6.66	Put	0.00000		0.00000	0.02000	0.00002	0.000	6.98	0.00	0	0.00
R208	On 01/08/2013	Bond Future			6.05239		106.57193	6.13107	106.08482		7.09	504,831,232.41	4,737	9,193.00
R208	On 01/08/2013	Bond Future	101.40	Call	97,527.46000		97.52746	97,040.35000	97.04035	97,527.460	7.41	0.00	0	0.00
R208	On 01/08/2013	Bond Future	101.40	Put	0.00000		0.00000	0.00000	0.00000	0.000	7.41	0.00	0	0.00
R208	On 07/11/2013	Bond Future			6.08452		104.69883	6.16664	104.20614		7.06	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Call	8,268.91000		8.26891	7,817.29000	7.81729	8,268.910	7.46	0.00	0	0.00
R208	On 07/11/2013	Bond Future	7.50	Put	163.35000		0.16335	204.42000	0.20442	163.350	7.46	0.00	0	1,520.00
R208	On 07/11/2013	Bond Future	6.79	Call	4,833.07000		4.83307	4,465.98000	4.46598	4,833.070	7.28	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On 07/11/2013	Bond Future	6.79	Put	692.25000		0.69225	817.85000	0.81785	692.250	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Call	4,878.10000		4.87810	4,509.38000	4.50938	4,878.100	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.80	Put	680.05000		0.68005	804.02000	0.80402	680.050	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Call	4,923.26000		4.92326	4,552.92000	4.55292	4,923.260	7.28	0.00	0	0.00
R208	On 07/11/2013	Bond Future	6.81	Put	668.03000		0.66803	790.38000	0.79038	668.030	7.28	0.00	0	0.00
R208	On 06/02/2014	Bond Future			6.11218		106.11784	6.19817	105.61723		6.80	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Call	4,787.29000		4.78729	4,442.85000	4.44285	4,787.290	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.75	Put	1,143.43000		1.14343	1,299.60000	1.29960	1,143.430	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Call	4,827.95000		4.82795	4,482.00000	4.48200	4,827.950	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.76	Put	1,128.22000		1.12822	1,282.88000	1.28288	1,128.220	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Call	4,746.76000		4.74676	4,403.83000	4.40383	4,746.760	7.00	0.00	0	0.00
R208	On 06/02/2014	Bond Future	6.74	Put	1,158.81000		1.15881	1,316.49000	1.31649	1,158.810	7.00	0.00	0	0.00
R208	On 08/05/2014	Bond Future			6.13459		104.19705	6.22450	103.68950			0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Call	931.41000		0.93141	423.86000	0.42386	931.410		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.30	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Call	987.40000		0.98740	479.85000	0.47985	987.400		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.31	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Call	875.40000		0.87540	367.85000	0.36785	875.400		0.00	0	0.00
R208	On 08/05/2014	Bond Future	6.29	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 02/05/2013	Bond Future			7.60226		86.05665	7.66290	85.47946		15.06	224,435,743.20	2,608	1,266.00
R209	On 02/05/2013	Bond Future	7.99	Call	3,590.90000		3.59090	3,035.61000	3.03561	3,590.900	15.35	0.00	0	0.00
R209	On 02/05/2013	Bond Future	7.99	Put	0.36000		0.00036	22.26000	0.02226	0.360	15.35	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On 02/05/2013	Bond Future	8.00	Call	3,680.34000		3.68034	3,122.24000	3.12224	3,680.340	15.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.00	Put	0.27000		0.00027	19.36000	0.01936	0.270	15.36	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Call	3,769.66000		3.76966	3,209.07000	3.20907	3,769.660	15.37	0.00	0	0.00
R209	On 02/05/2013	Bond Future	8.01	Put	0.21000		0.00021	16.81000	0.01681	0.210	15.37	0.00	0	0.00
R209	On 01/08/2013	Bond Future			7.65389		87.17779	7.71607	86.59301		16.20	227,359,676.32	2,608	10,082.00
R209	On 01/08/2013	Bond Future	79.36	Call	77,228.68000		77.22868	76,643.90000	76.64390	77,228.680	16.79	0.00	0	0.00
R209	On 01/08/2013	Bond Future	79.36	Put	0.00000		0.00000	0.00000	0.00000	0.000	16.79	0.00	0	0.00
R209	On 07/11/2013	Bond Future			7.70948		85.27904	7.77324	84.68712		16.74	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Call	14,792.17000		14.79217	14,251.15000	14.25115	14,792.170	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	9.50	Put	313.28000		0.31328	364.18000	0.36418	313.280	17.52	0.00	0	980.00
R209	On 07/11/2013	Bond Future	8.79	Call	10,258.04000		10.25804	9,791.30000	9.79130	10,258.040	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.79	Put	1,022.55000		1.02255	1,147.73000	1.14773	1,022.550	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Call	10,320.53000		10.32053	9,852.40000	9.85240	10,320.530	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.80	Put	1,006.96000		1.00696	1,130.75000	1.13075	1,006.960	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Call	10,383.09000		10.38309	9,913.59000	9.91359	10,383.090	17.52	0.00	0	0.00
R209	On 07/11/2013	Bond Future	8.81	Put	991.56000		0.99156	1,113.98000	1.11398	991.560	17.52	0.00	0	0.00
R209	On 06/02/2014	Bond Future			7.76046		86.43493	7.82598	85.83384		16.57	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Call	9,143.99000		9.14399	8,731.72000	8.73172	9,143.990	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.55	Put	2,313.89000		2.31389	2,502.71000	2.50271	2,313.890	17.19	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Call	9,201.18000		9.20118	8,787.52000	8.78752	9,201.180	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.56	Put	2,290.09000		2.29009	2,477.52000	2.47752	2,290.090	17.20	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Call	9,086.89000		9.08689	8,676.00000	8.67600	9,086.890	17.18	0.00	0	0.00
R209	On 06/02/2014	Bond Future	8.54	Put	2,337.92000		2.33792	2,528.12000	2.52812	2,337.920	17.18	0.00	0	0.00
R209	On 08/05/2014	Bond Future			7.80923		84.49196	7.87642	83.88258		0.00	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Call	370.56000		0.37056	0.00000	0.00000	370.560	0.00	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.85	Put	0.00000		0.00000	238.82000	0.23882	0.000	0.00	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Call	461.08000		0.46108	0.00000	0.00000	461.080	0.00	0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.86	Put	0.00000		0.00000	148.30000	0.14830	0.000	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R209	On 08/05/2014	Bond Future	7.84	Call	279.90000		0.27990	0.00000	0.00000	279.900			0.00	0	0.00
R209	On 08/05/2014	Bond Future	7.84	Put	0.00000		0.00000	329.48000	0.32948	0.000			0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 02/05/2013	Bond Future			170.77466		170.77466	170.73637	170.73637				0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Call	9,634.66000		9.63466	9,596.37000	9.59637	9,634.660			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.14	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Call	9,624.66000		9.62466	9,586.37000	9.58637	9,624.660			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.15	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Call	9,614.66000		9.61466	9,576.37000	9.57637	9,614.660			0.00	0	0.00
R210	On 02/05/2013	Bond Future	161.16	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future			173.02074		173.02074	172.98194	172.98194				0.00	0	1,237.00
R210	On 01/08/2013	Bond Future	172.99	Call	30.74000		0.03074	0.00000	0.00000	30.740			0.00	0	0.00
R210	On 01/08/2013	Bond Future	172.99	Put	0.00000		0.00000	8.06000	0.00806	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Call	20.74000		0.02074	0.00000	0.00000	20.740			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.00	Put	0.00000		0.00000	18.06000	0.01806	0.000			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Call	10.74000		0.01074	0.00000	0.00000	10.740			0.00	0	0.00
R210	On 01/08/2013	Bond Future	173.01	Put	0.00000		0.00000	28.06000	0.02806	0.000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 02/05/2013	Bond Future			129.86640		129.86640	129.93737	129.93737				0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Call	4,176.40000		4.17640	4,247.37000	4.24737	4,176.400			0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.69	Put	0.00000		0.00000	0.00000	0.00000	0.000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On 02/05/2013	Bond Future	125.70	Call	4,166.40000	4.16640	4,237.37000	4.23737	4,166.400		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.70	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Call	4,156.40000	4.15640	4,227.37000	4.22737	4,156.400		0.00	0	0.00
R211	On 02/05/2013	Bond Future	125.71	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future			130.09672	130.09672	130.16865	130.16865			0.00	0	522.00
R211	On 01/08/2013	Bond Future	129.99	Call	106.72000	0.10672	178.65000	0.17865	106.720		0.00	0	0.00
R211	On 01/08/2013	Bond Future	129.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Call	96.72000	0.09672	168.65000	0.16865	96.720		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Call	86.72000	0.08672	158.65000	0.15865	86.720		0.00	0	0.00
R211	On 01/08/2013	Bond Future	130.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 02/05/2013	Bond Future			138.19623	138.19623	138.05904	138.05904			0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Call	7,106.23000	7.10623	6,969.04000	6.96904	7,106.230		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.09	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Call	7,096.23000	7.09623	6,959.04000	6.95904	7,096.230		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.10	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Call	7,086.23000	7.08623	6,949.04000	6.94904	7,086.230		0.00	0	0.00
R212	On 02/05/2013	Bond Future	131.11	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future			138.39182	138.39182	138.25293	138.25293			0.00	0	21,791.00
R212	On 01/08/2013	Bond Future	137.99	Call	401.82000	0.40182	262.93000	0.26293	401.820		0.00	0	0.00
R212	On 01/08/2013	Bond Future	137.99	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Call	391.82000	0.39182	252.93000	0.25293	391.820		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.00	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Call	381.82000	0.38182	242.93000	0.24293	381.820		0.00	0	0.00
R212	On 01/08/2013	Bond Future	138.01	Put	0.00000	0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 02/05/2013	Bond Future			7.33222		98.00402	7.41289	97.23171		12.39	596,844,481.80	6,090	800.00
R213	On 02/05/2013	Bond Future	7.84	Call	4,717.99000		4.71799	3,948.40000	3.94840	4,717.990	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.84	Put	0.00000		0.00000	2.72000	0.00272	0.000	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Call	4,807.56000		4.80756	4,037.52000	4.03752	4,807.560	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.85	Put	0.00000		0.00000	2.27000	0.00227	0.000	12.71	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Call	4,897.01000		4.89701	4,126.58000	4.12658	4,897.010	12.72	0.00	0	0.00
R213	On 02/05/2013	Bond Future	7.86	Put	0.00000		0.00000	1.88000	0.00188	0.000	12.72	0.00	0	0.00
R213	On 01/08/2013	Bond Future			7.38301		99.28079	7.46588	98.49843		13.41	604,620,011.10	6,090	6,998.00
R213	On 01/08/2013	Bond Future	91.25	Call	88,665.77000		88.66577	87,883.41000	87.88341	88,665.770	13.91	0.00	0	0.00
R213	On 01/08/2013	Bond Future	91.25	Put	0.00000		0.00000	0.00000	0.00000	0.000	13.91	0.00	0	0.00
R213	On 07/11/2013	Bond Future			7.43907		97.16239	7.52428	96.37003		14.01	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Call	10,754.43000		10.75443	10,102.06000	10.10206	10,754.430	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.59	Put	796.70000		0.79670	936.69000	0.93669	796.700	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Call	10,820.92000		10.82092	10,166.79000	10.16679	10,820.920	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.60	Put	783.33000		0.78333	921.56000	0.92156	783.330	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Call	10,887.48000		10.88748	10,231.61000	10.23161	10,887.480	14.71	0.00	0	0.00
R213	On 07/11/2013	Bond Future	8.61	Put	770.15000		0.77015	906.64000	0.90664	770.150	14.71	0.00	0	0.00
R213	On 06/02/2014	Bond Future			7.49133		98.47925	7.57907	97.67502		13.95	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Call	9,221.04000		9.22104	8,653.90000	8.65390	9,221.040	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.31	Put	2,077.29000		2.07729	2,314.38000	2.31438	2,077.290	14.51	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Call	9,101.77000		9.10177	8,538.42000	8.53842	9,101.770	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.29	Put	2,123.27000		2.12327	2,364.15000	2.36415	2,123.270	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Call	9,161.35000		9.16135	8,596.10000	8.59610	9,161.350	14.50	0.00	0	0.00
R213	On 06/02/2014	Bond Future	8.30	Put	2,100.17000		2.10017	2,339.15000	2.33915	2,100.170	14.50	0.00	0	0.00
R213	On 08/05/2014	Bond Future			7.53845		96.30995	7.62859	95.49466			0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Call	1,097.06000		1.09706	281.77000	0.28177	1,097.060		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.66	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.64	Call	917.78000		0.91778	102.49000	0.10249	917.780		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On 08/05/2014	Bond Future	7.64	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Call	1,007.48000		1.00748	192.19000	0.19219	1,007.480		0.00	0	0.00
R213	On 08/05/2014	Bond Future	7.65	Put	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 02/05/2013	Bond Future			7.67219		87.79040	7.73281	87.17632		15.23	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Call	79,010.78000		79.01078	78,396.70000	78.39670	79,010.780	15.86	0.00	0	0.00
R214	On 02/05/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	15.86	0.00	0	0.00
R214	On 01/08/2013	Bond Future			7.72219		88.93417	7.78433	88.31197		16.51	0.00	0	1,036.00
R214	On 01/08/2013	Bond Future	84.31	Call	78,486.27000		78.48627	77,864.07000	77.86407	78,486.270	17.11	0.00	0	0.00
R214	On 01/08/2013	Bond Future	84.31	Put	0.00000		0.00000	0.00000	0.00000	0.000	17.11	0.00	0	0.00
R214	On 07/11/2013	Bond Future			7.77709		86.92050	7.84079	86.29061		17.31	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Call	4,470.09000		4.47009	4,175.06000	4.17506	4,470.090	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.80	Put	4,242.68000		4.24268	4,577.54000	4.57754	4,242.680	17.35	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Call	4,520.08000		4.52008	4,222.78000	4.22278	4,520.080	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.81	Put	4,193.72000		4.19372	4,526.31000	4.52631	4,193.720	17.36	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Call	4,420.35000		4.42035	4,127.60000	4.12760	4,420.350	17.34	0.00	0	0.00
R214	On 07/11/2013	Bond Future	7.79	Put	4,292.09000		4.29209	4,629.23000	4.62923	4,292.090	17.34	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0	0.00
R248	On 02/05/2013	Bond Future			7.81232		112.76715	7.88299	111.85041			0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Call	490.43000		0.49043	0.00000	0.00000	490.430		0.00	0	0.00
R248	On 02/05/2013	Bond Future	7.85	Put	0.00000		0.00000	426.31000	0.42631	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future			7.86538		114.23624	7.93789	113.30748			0.00	0	603.00
R248	On 01/08/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.84	Put	328.31000		0.32831	1,257.07000	1.25707	328.310		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R248	On 01/08/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.85	Put	198.76000		0.19876	1,127.52000	1.12752	198.760		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 01/08/2013	Bond Future	7.86	Put	69.46000		0.06946	998.22000	0.99822	69.460		0.00	0	0.00
R248	On 07/11/2013	Bond Future			7.92365		111.44730	7.99809	110.50671			0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.84	Put	1,073.86000		1.07386	2,014.45000	2.01445	1,073.860		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.85	Put	944.53000		0.94453	1,885.12000	1.88512	944.530		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Call	0.00000		0.00000	0.00000	0.00000	0.000		0.00	0	0.00
R248	On 07/11/2013	Bond Future	7.86	Put	815.46000		0.81546	1,756.05000	1.75605	815.460		0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future			1.46150		1.46150	1.48450	1.48450		12.65	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Call	758.18560		0.07582	968.88860	0.09689	758.186	12.72	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.39	Put	43.18560		0.00432	23.88860	0.00239	43.186	12.72	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Call	671.59680		0.06716	878.16830	0.08782	671.597	12.54	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.40	Put	56.59680		0.00566	33.16830	0.00332	56.597	12.54	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Call	591.35210		0.05914	790.21430	0.07902	591.352	12.56	0.00	0	0.00
YUAN/R	On 14/06/2013	Foreign Exchange Future	1.41	Put	76.35210		0.00764	45.21430	0.00452	76.352	12.56	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future			1.47260		1.47260	1.49670	1.49670		13.66	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Call	436.16350		0.04362	556.46140	0.05565	436.163	14.17	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.49	Put	610.16350		0.06102	489.46140	0.04895	610.163	14.17	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Call	399.35120		0.03994	511.84850	0.05118	399.351	14.30	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.50	Put	673.35120		0.06734	544.84850	0.05448	673.351	14.30	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Call	366.55560		0.03666	472.06990	0.04721	366.556	14.47	0.00	0	0.00
YUAN/R	On 16/09/2013	Foreign Exchange Future	1.51	Put	740.55560		0.07406	605.06990	0.06051	740.556	14.47	0.00	0	0.00
Total for Derivatives :											13,358,148,325.36	275,316	2 198 346.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
i-Bonds											
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54417			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.13000	111.49075	6.13000	106.59449			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73480			0.00	500,000	500,000.00
AA05	On 22/03/2019	Spot Bond	7.12500	111.21097	7.12500	111.18982		826,500,000,000.00		116,000,000	58,000,000.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.35193			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000	0.00000	101.37104			0.00	0	0.00
AB012	On 21/11/2022	Spot Bond	8.00000	47.27947	8.00000	47.26923			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	7.88000	105.56473	7.88000	105.54220			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.28000	104.01593	6.28000	103.99845		128,143,400,000.00		20,405,000	10,200,000.00
AB07	On 07/03/2014	Spot Bond	6.22000	103.44120	6.22000	103.42399		98,276,000,000.00		15,800,000	7,900,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.98111			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	7.32500	110.08774	7.32500	110.06587		73,250,000,000.00		10,000,000	5,000,000.00
ABCL1	On 22/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70914			0.00	0	0.00
ABCP12	On 20/09/2014	Spot Bond	0.60000	133.95294	0.60000	133.90771			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	1.27000	144.03264	1.27000	281.45761			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.23663			0.00	0	0.00
ABFN05	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21326			0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.45896			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.81516			0.00	0	260,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.85187			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.87624			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	6.54000	110.09858	6.54000	110.07933		48,396,000,000.00		7,400,000	3,700,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000	100.00000	0.00000	103.42586			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	6.82000	104.42459	6.82000	104.40556		27,280,000.00		4,000	4,000.00
ABL11B	On 29/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.79925			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.48129			0.00	0	0.00
ABL13	On 11/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.44007			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.45118			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.49083			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74397			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond	5.92000	104.15193	5.92000	104.13541		8,293,920,000.00		1,401,000	700,000.00
ABL8B	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.78913			0.00	0	0.00
ABL08	On 19/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.07665			0.00	0	0.00
ABLI02	On 08/05/2014	Spot Bond	4.35000	127.28706	4.35000	127.23102			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	1.94000	124.13832	1.94000	124.09190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI04	On 11/10/2016	Spot Bond	1.85000	116.27864	1.85000	116.23541			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	2.75000	103.37553	2.75000	103.33451			0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	9.62500	120.50719	9.62500	120.47591			0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.53007			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.75084			0.00	0	0.00
ABLS4	On 29/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.79221			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96902			0.00	0	0.00
ABLS11	On 29/06/2019	Spot Bond	3.15000	113.18072	3.15000	113.13462			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	29.37141	100.00000	29.30025			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.01000	170.05307	1.01000	169.99374			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	150.27305	2.76000	150.21344			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	1.04000	177.46411	1.04000	177.40203			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.55500	176.67526	1.55500	176.61102			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	6.62125	73.78225	6.62125	73.76600			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	6.62125	73.78225	6.62125	73.76600			0.00	0	0.00
ABN37	On 07/07/2016	Spot Bond	84.61000	14.25014	84.61000	14.22622			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	90.70000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.78201			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	92.69000			0.00	0	0.00
ABN41	On 01/10/2014	Spot Bond	100.00000	37.53482	100.00000	37.46361			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	91.59000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	92.36000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	87.79000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	87.74000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.46275			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.29873			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	87.60000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.36000	106.83926	6.36000	112.15844			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.71000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.77000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	93.34000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	92.50000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61784			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.07000	117.93188	6.07000	117.91272			0.00	0	0.00
ABN57	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.50000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30510			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	89.91000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	89.21000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	1.74000	103.25850	1.74000	107.01887			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	1.90500	109.21727	1.90500	155.50922			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15500	122.83964	2.15500	203.25502			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.40000			0.00	0	0.00
ABN65	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	103.97000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	89.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	7.97000	100.71078	7.97000	99.82985			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN69	On 28/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.85000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	94.33000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	95.42000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	6.92500	113.29182	6.92500	113.27086		41,570,775,000.00	6,003,000	3,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.08000	104.15593	6.08000	104.13898		29,202,240,000.00	4,803,000	2,400,000.00	
ABS6	On 01/06/2020	Spot Bond	7.50000	107.22802	7.50000	107.20633		33,030,000,000.00	4,404,000	2,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	8.50000	103.61702	8.50000	103.59358			0.00	0	6,000,000.00
ABS9	On 17/03/2016	Spot Bond	6.50000	108.59322	6.50000	108.57434			0.00	0	0.00
ABSI1	On 11/06/2014	Spot Bond	0.60000	127.82997	0.60000	127.78679			0.00	0	56,420,000.00
ABSI1	On 11/06/2014	Spot Bond	4.00000	123.27952	4.00000	123.22649			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.07000	146.48598	1.07000	286.25331			0.00	0	2,200,000.00
ABSI3	On 31/01/2017	Spot Bond	0.16001	112.62906	-0.16001	127.34418			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	0.98000	130.08507	0.98000	132.65186			0.00	0	0.00
ACL001	On 31/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.45318			0.00	0	0.00
ACL019	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83164			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	24.50382	100.00000	24.44380			0.00	0	0.00
ACL020	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.40290			0.00	0	0.00
ACL025	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.40290			0.00	0	0.00
ACL026	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91255			0.00	0	0.00
ACL027	On 20/05/2013	Spot Bond	8.72000	112.49312	8.72000	106.01909			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.23000	108.48793	10.23000	108.45852			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.76871			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	1.55560	100.00000	1.55085			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.81711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.50379			0.00	0	0.00
ACL039	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.78024			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	9.27210	100.00000	9.24380			0.00	0	0.00
ACL041	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.77324			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.72030			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	56.49727	11.00000	56.48111			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	5.93415	100.00000	5.91603			0.00	0	0.00
ACL068	On 22/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.33229			0.00	0	0.00
ACL070	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.58908			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL075	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.86657			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90957			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.00619			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.86646			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.89559			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90840			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.90197			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.90197			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.91411			0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.84317			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.91411			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.88983			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	82.03080			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.82679			0.00	0	0.00
ACL091	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.81410			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.71554			0.00	0	0.00
ACL093	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.81410			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.87814			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.90707			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.91871			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.89543			0.00	0	0.00
ACL099	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75574			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.84317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.36519			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	7.79000	112.54977	7.79000	112.52618			0.00	0	0.00
ACL114	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.77331			0.00	0	0.00
ACL115	On 31/01/2014	Spot Bond	7.09000	103.67052	7.09000	103.65056			0.00	0	0.00
ACL116	On 31/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.03486			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.03630			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.84275			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL123	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.05329			0.00	0	0.00
ACL124	On 09/06/2018	Spot Bond	100.00000	5.07857	100.00000	5.06727			0.00	0	0.00
ACL125	On 20/09/2017	Spot Bond	100.00000	5.28067	100.00000	5.26905			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	75.16688			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.16384			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	137.17930			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.86641			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.31045			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.31045			0.00	0	0.00
ACL132	On 27/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.05329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL133	On 26/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.18788			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83726			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.83027			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.07837			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.14558			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	102.07767			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.88013			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.70097			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.96044			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.38025			0.00	0	10,700.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.70431			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.86992			0.00	0	0.00
ACL146	On 30/11/2013	Spot Bond	0.00000	100.00000	0.00000	102.48493			0.00	0	0.00
ACL149	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.90351			0.00	0	0.00
ACL150	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.71607			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85142			0.00	0	0.00
ACL152	On 08/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.90429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.75812		0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73826		0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77680		0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84909		0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.80826		0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76162		0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77447		0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.20005	10.23000	101.17261		0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78717		0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76746		0.00	0	0.00
ACL164		On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.07632		0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.00026		0.00	0	0.00
ACL166		On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.72380		0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	7.95500	112.40677	7.95500	112.38268		0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84553		0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	105.98060	1.75000	106.06044		0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77330		0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.77549		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82565			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.85455			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79674			0.00	0	0.00
ACL177	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.78170			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.84876			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81987			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.88342			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82565			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.86032			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.84414			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.84876			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.81351			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.86263			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.87764			0.00	0	0.00
ACL189	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.69482			0.00	0	0.00
ACL190	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.70178			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.75624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.77360			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.88110			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.88110			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94686			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.83143			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93764			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94110			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94686			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	87.71175			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.90073			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.90073			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	102.27329			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	103.00846			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.77360			0.00	0	0.00
ACL206	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.00828			0.00	0	0.00
ACL207	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.99359			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76549			0.00	0	0.00
ACL209	On 20/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.12283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.91065			0.00	0	6,000,000.00
ADCP01	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81340			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	4.23571	100.00000	4.22511			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.22748			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.37030			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.46546			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.25502			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.28329			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.32092			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.12232			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	6.56000	100.17368	6.56000	100.15531			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.16153			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000	0.00000	100.19012			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.17500	107.76041	7.17500	107.73977		50,225,000,000.00		7,000,000	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	7.94000	125.56167	7.94000	125.53496			0.00	0	400,000.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	41.95585	100.00000	41.85310			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.33000	113.25306	6.33000	113.23388		106,350,330,000.00		16,801,000	8,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On 26/10/2014	Spot Bond	100.00000	40.02376	100.00000	39.92573			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.77129	100.00000	11.74524			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.15500	160.35872	2.15500	160.29780			0.00	0	0.00
AIRL02	On 18/02/2014	Spot Bond	3.85000	102.39868	3.85000	125.93704			0.00	0	0.00
ANG02	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.31774			0.00	0	0.00
ANG04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.62823			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	7.42500	111.27328	7.42500	111.25112			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.26414			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.27537			0.00	0	0.00
BAW14U	On 01/01/2014	Spot Bond	100.00000	58.81296	100.00000	58.66892			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	6.67000	111.96105	6.67000	111.94098		13,340,000.00	2,000	2,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.63730			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.90148			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	6.32500	101.77411	6.32500	101.75688			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.57654			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	6.80000	103.29212	6.80000	103.27325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	7.37500	110.34789	7.37500	110.32606			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.98256			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	9.76106	107.59253	9.76106	105.09523			0.00	0	0.00
BAYA02	On 30/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81214			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	9.88993	104.09055	9.88993	102.87379			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	9.90654	103.99764	9.90654	102.82263			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.81198			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	9.92315	104.34446	9.92315	102.83055			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.41568	106.04530	10.41568	105.95757			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.83225			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.83225			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.83230			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.01106	103.28551	10.01106	102.33533			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	9.97591	105.92461	9.97591	103.13344			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	9.88993	104.09055	9.88993	102.87379			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	9.81758	105.64075	9.81758	103.62059			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	8.95869	98.10746	8.95869	103.24246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.78771			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77479			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.77479			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.73094			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.98923	102.70017	9.98923	101.89432			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000	100.99666	11.09000	100.96631			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	95.19603			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.22500	65.70812	10.22500	101.42069			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	84.70357			0.00	0	0.00
BAYA28	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.55072			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69899			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	12.22500	72.59782	12.22500	100.80977			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.76284			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.10750	62.93318	10.10750	102.57860			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.73892			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.75886			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.75886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.62073			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.72934			0.00	0	0.00
BAYA38	On 31/03/2014	Spot Bond		0.00000	100.00000	0.00000	100.55072			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		12.76106	107.60226	12.76106	105.25511			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		13.87887	105.57168	13.87887	105.45647			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		12.73623	105.59279	12.73623	103.91865			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.01657			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000	0.00000	101.01657			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000	0.00000	101.01657			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000	0.00000	101.05599			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	7.89447	100.00000	7.87949			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.26527	100.00000	20.21565			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.44368	100.00000	18.39851			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.38499	100.00000	11.35710			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.40260	100.00000	11.37498			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.76499	100.00000	13.73128			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.92713	100.00000	11.89791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ01U	On 15/04/2014	Spot Bond	100.00000		54.73952	100.00000	54.63567			0.00	0	0.00
BCJ02	On 17/04/2014	Spot Bond	0.00000		100.00000	0.00000	100.23372			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	0.00000		100.00000	0.00000	100.83243			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.85265			0.00	0	0.00
BCP68U	On 15/05/2013	Spot Bond	100.00000		96.81698	100.00000	96.56085			0.00	0	0.00
BCP69U	On 07/06/2013	Spot Bond	100.00000		91.25000	100.00000	91.02244			0.00	0	0.00
BCP70U	On 24/07/2013	Spot Bond	100.00000		81.65548	100.00000	81.47321			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	0.98000		111.64784	0.98000	175.32591			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	6.86000		104.04579	6.86000	163.31778			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	6.86000		105.26886	6.86000	163.41929			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.24500		108.23968	7.24500	108.21863			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond	0.00000		100.00000	0.00000	101.85592			0.00	0	0.00
BD310B	On 03/07/2013	Spot Bond	0.00000		100.00000	0.00000	100.60211			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.40207			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond	0.00000		100.00000	0.00000	101.15860			0.00	0	0.00
BD311B	On 04/07/2013	Spot Bond	0.00000		100.00000	0.00000	101.36158			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond	0.00000		100.00000	0.00000	100.03160			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.09711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.79588			0.00	0	0.00
BD32AU	On 08/05/2014	Spot Bond	100.00000	40.44972	100.00000	40.34843			0.00	0	0.00
BEER01	On 19/07/2013	Spot Bond	100.00000	86.68130	100.00000	86.48564			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	6.72500	102.33494	6.72500	102.31655		1,990,600,000,000.00	296,000,000	148,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.33998			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18030			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.18435			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19784			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21132			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.24883			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	5.66173	100.00000	5.64786			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03219			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03404			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03484			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03510			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.03827			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.04247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000	5.53815	100.00000	5.52459			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	5.53815	100.00000	5.52459			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.82984			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90157			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92113			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.14500	106.66344	7.14500	106.64309			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.97977			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08386			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	3.96246	100.00000	3.95286			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	3.96246	100.00000	3.95286			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	6.04500	107.36814	6.04500	107.35048		26,622,180,000.00	4,404,000	2,200,000.00	
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.15741			0.00	0	0.00
BIDC26	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.62331			0.00	0	0.00
BIDC29	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91581			0.00	0	0.00
BIDC30	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.30320			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.07502			0.00	0	0.00
BLG1A5	On 21/11/2032	Spot Bond	100.00000	7.55737	100.00000	7.53845			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.28494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.07883			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.14174			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.25606			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.73162			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.50483			0.00	0	0.00
BMWFO3	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.86883			0.00	0	0.00
BSR05	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.69569			0.00	0	0.00
BSR09	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.84326			0.00	0	0.00
BSR10	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	102.32240			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	10.82812	100.00000	10.80161			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	6.62000	108.98905	6.62000	108.96976			38,409,240,000.00	5,802,000	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	8.02500	118.24810	8.02500	118.22282			1,621,050,000.00	202,000	102,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.07951			0.00	0	0.00
CBL10	On 06/05/2014	Spot Bond	0.00000	100.00000	0.00000	99.92353			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.72500	107.29137	7.72500	107.26891			123,630,900,000.00	16,004,000	8,000,000.00
CBL12	On 06/09/2018	Spot Bond	9.73500	108.23836	9.73500	108.21041			0.00	0	300,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	99.99953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	9.98500	109.59012	9.98500	109.56063			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.71239			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.02500	109.12460	8.02500	109.10089		17,687,100,000.00		2,204,000	1,100,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.73143			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	10.42500	104.95817	10.42500	104.92871			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	500,000	500,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.29073			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.69000	130.30050	8.69000	130.27006			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	8.49000	126.70469	8.49000	126.67576		16,980,000,000.00		2,000,000	1,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.04000	125.04219	8.04000	125.01542		434,160,000,000.00		54,000,000	27,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.57007			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.27500	105.51412	10.27500	105.48540			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.74080			0.00	0	0.00
CGR7	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.35595			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.40903			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31022			0.00	0	0.00
CLN104	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.49910			0.00	0	0.00
CLN108	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83747			0.00	0	0.00
CLN115	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.83747			0.00	0	0.00
CLN116	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.39473			0.00	0	0.00
CLN117	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.84331			0.00	0	0.00
CLN118	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.78495			0.00	0	0.00
CLN120	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.73824			0.00	0	0.00
CLN123	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.38704			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.43421			0.00	0	0.00
CLN127	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.58912			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.40715			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.78491			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.74405			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.55017			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.33256			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.27042			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.54847			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.85497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81413			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.82575			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond	9.79000	103.20941	9.79000	103.18274			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond	7.37000	102.18149	7.37000	102.16143			0.00	0	0.00
CLN152	On 20/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.80748			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.07645			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.47922			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.47922			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.61932			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond	100.00000	22.54819	100.00000	22.49356			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond	100.00000	22.36516	100.00000	22.31098			0.00	0	0.00
CLN164	On 30/04/2014	Spot Bond	100.00000	57.63243	100.00000	57.49282			0.00	0	0.00
CLN165	On 30/04/2014	Spot Bond	100.00000	57.63243	100.00000	57.49282			0.00	0	0.00
CLN166	On 30/04/2014	Spot Bond	100.00000	57.63243	100.00000	57.49282			0.00	0	0.00
CLN167	On 30/04/2014	Spot Bond	100.00000	57.63243	100.00000	57.49282			0.00	0	0.00
CLN168	On 30/04/2014	Spot Bond	100.00000	57.63243	100.00000	57.49282			0.00	0	0.00
CLN169	On 30/04/2014	Spot Bond	100.00000	57.63243	100.00000	57.49282			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.86648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN172	On 30/04/2014	Spot Bond	100.00000	57.63243	100.00000	57.49282	0.00	0	0.00	0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond	100.00000	57.93494	100.00000	57.79304	0.00	0	0.00	0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.80230	0.00	0	0.00	0.00	0	0.00
CLN180	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00	0.00	0	0.00
CLN181	On 26/05/2013	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00	0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20090	0.00	0	0.00	0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.37977	10.11000	103.35161	0.00	0	0.00	0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20090	0.00	0	0.00	0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.44500	0.00	0	0.00	0.00	0	0.00
CLN187	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.80948	0.00	0	0.00	0.00	0	0.00
CLN188	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.88700	0.00	0	0.00	0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	100.52384	2.76000	109.74990	0.00	0	0.00	0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.31511	0.00	0	0.00	0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	106.67594	3.14000	109.67049	0.00	0	0.00	0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.41591	8.25000	101.39363	0.00	0	0.00	0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	102.04164	0.00	0	0.00	0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20090	0.00	0	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN197	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.20090			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	114.53374	3.10000	109.29230			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	114.42418	2.40000	109.18981			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.25485			0.00	0	0.00
CLN210	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97504			0.00	0	0.00
CLN211	On 20/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.18202			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.34887			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.35373			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.13000	104.55906	7.13000	104.53905			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.38051			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.37484			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18819			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.19112			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	7.18000	104.72596	7.18000	104.70579			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	7.18000	104.72596	7.18000	104.70579			0.00	0	0.00
CLN223	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	108.36835			0.00	0	0.00
CLN224	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	111.58329			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	7.23000	107.97176	7.23000	107.95070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.88979			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98993			0.00	0	0.00
CLN228	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.79813			0.00	0	0.00
CLN229	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.80346			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.26420			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.26420			0.00	0	0.00
CLN232	On 20/06/2014	Spot Bond	100.17539	48.79036	100.17539	48.67198			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.29833			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.39224			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90330			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18944			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.27397			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.73135	9.35000	101.70567			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.73135	9.35000	101.70567			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.18803			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.19163			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.02873			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.86201			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.98745			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65758			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65758			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65758			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65758			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.65758			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.67565			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70560			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70560			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70560			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70560			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70560			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.71062			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	7.75500	109.81529	7.75500	109.79258			0.00	0	0.00
CLN263	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.04839			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.26065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN266	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74923			0.00	0	0.00
CLN267	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.74923			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.03783			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02375			0.00	0	0.00
CLN270	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.88117			0.00	0	0.00
CLN271	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19809			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81409			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80831			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82571			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.25718			0.00	0	0.00
CLN276	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.45951			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.45801			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82338			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.12518			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.07433			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.73756			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78517			0.00	0	0.00
CLN284	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91803			0.00	0	0.00
CLN285	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91803			0.00	0	0.00
CLN286	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91803			0.00	0	0.00
CLN287	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91803			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.85377			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.20598			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80872			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80872			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79882			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64700			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79882			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65100			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.94341			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64700			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.64700			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65100			0.00	0	0.00
CLN300	On 20/12/2017	Spot Bond	100.00000	5.94540	100.00000	5.93100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.27128			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.92957			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.36936			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	106.84193			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	107.22960			0.00	0	0.00
CLN307	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN309	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN312	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	107.73697			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.32072			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.25000	102.90833	9.25000	105.76587			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	9.77000	104.30670	9.77000	102.99787			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61895			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.96070			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.06553			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.04259			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.03542	8.80500	100.04684			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.67675			0.00	0	20,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.39035			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.27925			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	100.00000	0.93831	100.00000	0.93429			0.00	0	30,000,000.00
CLN39	On 07/02/2016	Spot Bond	100.00000	23.50914	100.00000	23.45654			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond	100.00000	23.50914	100.00000	23.45654			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	35.67685	7.01000	36.28801			0.00	0	0.00
CLN52	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN54	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	169.31355			0.00	0	0.00
CLN56	On 30/04/2013	Spot Bond	6.12410	102.18226	6.12410	102.18226			0.00	0	0.00
CLN57	On 30/04/2013	Spot Bond	6.12410	102.20111	6.12410	102.20111			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN71	On 02/03/2028	Spot Bond	100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
CLN72	On 02/03/2028	Spot Bond	100.00000	0.00060	100.00000	0.00060			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.24500	108.23968	7.24500	134.81219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	6.86000	36.99706	6.86000	163.31778			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	6.86000	37.38239	6.86000	163.41929			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.73064			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	82.58298			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.44922			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.44922			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.90141			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.83617			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84903			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.44427			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84876			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.15367			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76318			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	7.73000	113.71960	7.73000	109.43070			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	7.71500	108.99781	7.71500	108.97515			0.00	0	0.00
COJ05	On 05/06/2023	Spot Bond	8.59500	129.01126	8.59500	128.98144			0.00	0	195,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.13000	112.90429	7.13000	112.88257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond	8.09500	116.61500	8.09500	116.58986			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	8.56000	104.36091	8.56000	104.33701			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.59000	105.60794	9.59000	105.58091			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.15471			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.18040			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.13589			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.99989			0.00	0	0.00
CPL012	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.32858			0.00	0	0.00
CPL013	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.95709			0.00	0	0.00
CPL014	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.80390			0.00	0	0.00
CPL015	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.65590			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.00000	100.23260	11.00000	100.17439		3,355,000,000,000.00	305,000,000	1,231,250,000.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.04554			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	6.67500	101.11191	6.67500	101.99083			0.00	0	0.00
DENG45	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
DENG46	On 29/07/2013	Spot Bond	100.00000	82.88205	100.00000	100.00000		30,000,000,000,000.00	300,000,000	150,000,000.00	
DRD03	On 03/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.76498			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.80398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DRD05	On 03/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.71393			0.00	0	0.00
DV13	On 25/08/2013	Spot Bond	6.13000	103.05690	6.13000	103.03992			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	5.93000	131.18672	5.93000	131.16566			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	6.75000	116.67165	6.75000	116.65026		500,917,500,000.00		74,210,000	38,200,000.00
DV23	On 27/02/2023	Spot Bond	7.24000	120.93642	7.24000	120.91266		1,314,798,480,000.00		181,602,000	91,700,000.00
E170	On 01/08/2020	Spot Bond	6.36000	144.32251	6.36000	144.29756		230,232,000,000.00		36,200,000	18,108,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	105.93829			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.51070			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.63827			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.72324			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.80814			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.30000	100.00000	-0.30000	130.21441		(12,000,000,000.00)		40,000,000	20,000,000.00
EL28	On 02/05/2028	Spot Bond	1.33500	122.78498	1.33500	122.74107		40,050,000,000.00		30,000,000	15,000,000.00
EL29	On 19/11/2029	Spot Bond	1.40500	110.83648	1.40500	110.79657			0.00	0	243,000,000.00
EMM01	On 28/07/2020	Spot Bond	7.94500	116.93187	7.94500	116.90671			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	7.90500	117.76584	7.90500	117.74104			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.64000	109.85774	8.64000	109.83206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.28272			0.00	0	0.00
EPFC02	On 07/11/2013	Spot Bond	0.00000	100.00000	0.00000	99.92450			0.00	0	0.00
EPFC04	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.05820			0.00	0	0.00
EQ185U	On 11/06/2014	Spot Bond	100.00000	37.26306	100.00000	37.17279			0.00	0	0.00
EQ187U	On 21/02/2014	Spot Bond	100.00000	61.17588	100.00000	61.02269			0.00	0	0.00
EQ189U	On 15/05/2013	Spot Bond	100.00000	99.43152	100.00000	99.16848			0.00	0	0.00
EQ190U	On 12/06/2013	Spot Bond	100.00000	90.12346	100.00000	89.90148			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	128.12355	3.00000	128.07184			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.09000	109.69813	10.09000	109.66830			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	106.78495			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.14897			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.48343			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	8.34500	87.01552	8.34500	101.76797			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.52015			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.39057			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.36111			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.55005			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.51023			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA10	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.23099			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.28089			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.32082			0.00	0	0.00
ERSA13	On 17/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.23699			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.25170			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.31139			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	5.55000	106.08084	5.55000	106.06497		66,600,000,000.00	12,000,000	6,000,000.00	
ES18	On 20/04/2018	Spot Bond	6.10500	113.62031	6.10500	113.60164		2,478,648,315,000.00	406,003,000	204,402,000.00	
ES23	On 25/01/2023	Spot Bond	6.78000	125.35379	6.78000	125.33070		344,424,000,000.00	50,800,000	246,210,000.00	
ES26	On 02/04/2026	Spot Bond	7.42500	104.14640	7.42500	104.12567		230,271,525,000.00	31,013,000	52,013,000.00	
ES33	On 15/09/2033	Spot Bond	8.17000	94.38863	8.23500	93.76313		8,709,375,230,000.00	066,019,000	864,269,000.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.22013		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.27334		0.00	0	0.00	
FIFC03	On 09/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.53028		0.00	0	0.00	
FIFC05	On 12/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.72963		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	10.25940	100.00000	10.23455		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	9.98376	100.00000	9.95958		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.42684			0.00	0	0.00
FR2B3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.47877			0.00	0	0.00
FR2C3C	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.64488			0.00	0	0.00
FR2D3D	On 15/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.73830			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.18000	104.82756	6.18000	104.81023		165,636,360,000.00	26,802,000	13,400,000.00	
FRB05	On 21/12/2018	Spot Bond	7.82500	106.11848	7.82500	106.09610			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.83542			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.83536			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.13572			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	102.48943			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.62500	114.50352	9.62500	114.47395			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.15431			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond	100.00000	67.93859	100.00000	67.76481			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond	0.00000	100.00000	0.00000	102.09227			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.08000	130.78730	1.08000	131.61846			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.11000	145.99129	1.11000	285.28632			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	1.88500	109.48928	1.88500	155.89662			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04500	124.91142	2.04500	206.68368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	6.34000	117.28678	6.34000	117.26689			0.00	0	0.00
FRBN06	On 15/09/2015	Spot Bond	100.00000	27.72907	100.00000	27.66803			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond	100.00000	27.72907	100.00000	27.66803			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	8.15500	55.20673	8.15500	54.45989			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.50700	35.22935	9.50700	34.31884			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.74000	34.00520	9.74000	33.08363			0.00	0	0.00
FRC01U	On 30/09/2013	Spot Bond	100.00000	87.56867	100.00000	87.36359			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.07538			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC101	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.95155			0.00	0	0.00
FRC103	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.44233			0.00	0	0.00
FRC104	On 20/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.89586			0.00	0	0.00
FRC105	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89410			0.00	0	0.00
FRC106	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.89410			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.49528			0.00	0	0.00
FRC108	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.85998			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.16305			0.00	0	0.00
FRC110	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.25677			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86652			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96206			0.00	0	0.00
FRC114	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.10795			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.26927	7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.26927	7.47000	100.00000			0.00	0	0.00
FRC117	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.23728			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94686			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16535			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26273			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89726			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	105.76032			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39871			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.92957			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.21636	6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.10336			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.99525			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06429			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25472			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.16190			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.31076			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.39300			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.25128			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.21120			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.08153			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06084			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34048			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.32334			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.27646			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.34276			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.13321			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	11.82746	100.09221	11.79878			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.83374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.40783			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.99986			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.13092			0.00	0	0.00
FRC148	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.72039			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.07694			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92611			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.93764			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.84646			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87764			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.18255			0.00	0	0.00
FRC157	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.46616			0.00	0	0.00
FRC158	On 11/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.85658			0.00	0	0.00
FRC159	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.46616			0.00	0	0.00
FRC160	On 12/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.84021			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.86032			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	48.16879	13.22500	101.84914			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.80484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC164	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.45002			0.00	0	0.00
FRC165	On 30/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.45002			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.80600			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.23887			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.39423			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	2.69500	93.31370	2.69500	96.95313			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	104.27722			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.21267			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.94215			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.93638			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.14999			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.21947			0.00	0	0.00
FRC55	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.37215			0.00	0	0.00
FRC57	On 20/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.79079			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.05689			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	2.32000	129.48285	2.32000	119.53637			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.95498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.96546			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	2.30000	118.47977	2.30000	119.72093			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	0.18000	99.75149	0.18000	116.80812			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	2.32000	115.21828	2.32000	119.53637			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	1.15999	108.69890	1.15999	121.46844			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	1.23000	108.96600	1.23000	123.13424			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06512			0.00	0	0.00
FRC77	On 15/06/2016	Spot Bond	100.00000	19.45766	100.00000	19.41052			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.59785			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.38919			0.00	0	0.00
FRC80	On 15/06/2016	Spot Bond	4.73000	110.15405	4.73000	110.10451			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.41513			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.81983			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.94803			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.26741			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.12017			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.07601			0.00	0	0.00
FRC94	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.28535			0.00	0	0.00
FRC96	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91554			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.11182			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000	100.00000	0.00000	103.51953			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.96591			0.00	0	0.00
FRE2A1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.64091			0.00	0	0.00
FRE2A2	On 02/08/2013	Spot Bond	10.00000	100.84577	10.00000	99.99947			0.00	0	0.00
FRE2B1	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.42687			0.00	0	0.00
FRE2B2	On 02/08/2013	Spot Bond	6.81000	101.68030	6.81000	100.82436			0.00	0	0.00
FRE2C	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.65289			0.00	0	0.00
FRE2D	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99997			0.00	0	0.00
FRE2E	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99993			0.00	0	0.00
FRE2F	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99988			0.00	0	0.00
FRE2G	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	3.30000	136.78569	3.30000	136.72957			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.41561			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond	0.00000	100.00000	0.00000	102.17979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.14606			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.66367			0.00	0	3,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.02612			0.00	490,000	490,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.23997			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.37417			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	1.62000	139.85781	1.62000	273.29688			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.12000	145.86794	1.12000	285.04519			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	1.84000	137.30869	1.84000	268.31403			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	1.45000	111.33974	1.45000	127.87361			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.05281			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.05000	127.93843	1.05000	127.89361			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25703			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.45787			0.00	0	0.00
FRS61	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99991			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000	0.00000	99.92771			0.00	0	0.00
FRS63	On 22/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75920			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.25500	101.44854	2.25500	101.40965			0.00	0	0.00
FRS67	On 25/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.99355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS68	On 09/11/2024	Spot Bond	100.00000	0.93184	100.00000	0.92950				0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	13.14492	104.97509	13.11167				0.00	0	0.00
FRS70	On 04/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.82801				0.00	0	0.00
FRS71	On 08/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.77820				0.00	0	0.00
FRS72	On 09/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.45947				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	17.38905	101.07593	17.34652				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	9.05256	100.44759	9.03055				0.00	0	0.00
FRS75	On 13/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.79533				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	15.73182	100.76967	15.69345				0.00	0	0.00
FRS77	On 19/07/2014	Spot Bond	0.00000	100.00000	0.00000	100.19448				0.00	20,000,000	20,000,000.00
FRS78	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.57363				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.62861				0.00	0	0.00
FRS80	On 24/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.11243				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.87500	111.36311	1.87500	111.32164				0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.71456				0.00	0	0.00
FRS83	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.75580				0.00	0	0.00
FRS84	On 30/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.38987				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	1.41000	106.56119	1.41000	110.76642			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.00986			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.48500	105.25588	5.48500	105.24041			5,485,000.00	1,000	1,000.00
FRX15	On 14/03/2015	Spot Bond	5.68000	106.53528	5.68000	106.51907			29,570,080,000.00	5,206,000	2,606,000.00
FRX16	On 15/09/2016	Spot Bond	6.24000	106.32430	6.24000	106.30655			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	6.50500	108.59771	6.50500	108.57882			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	6.60500	116.75222	6.60500	116.73149			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.27000	113.06858	7.27000	113.04629			29,080,000.00	4,000	4,000.00
FRX23	On 28/02/2023	Spot Bond	8.16000	97.56066	8.16000	98.57410			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.15000	123.51194	8.15000	123.48483			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	8.80000	108.07662	8.80000	108.05091			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.15500	88.51356	9.15500	88.49191			0.00	0	0.00
FTG1	On 05/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.68311			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.52587			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.41667			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	7.72500	106.44245	7.72500	106.42041			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT22	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT23	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.91186			0.00	0	0.00
GPT24	On 30/07/2013	Spot Bond	100.00000	82.72326	100.00000	82.54105		96,300,000,000,000.00	963,000,000	400,000,000.00	
GRA302	On 17/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.78514			0.00	0	0.00
GRA303	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.30634			0.00	0	0.00
GRA304	On 27/06/2013	Spot Bond	100.00000	86.90476	100.00000	86.69834			0.00	0	0.00
GRB91	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.77164			0.00	0	0.00
GRD185	On 02/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRD186	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91418			0.00	0	0.00
GRD187	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.97586			0.00	0	0.00
GRD188	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.90373			0.00	0	0.00
GRD189	On 01/08/2013	Spot Bond	100.00000	80.21978	100.00000	80.04386			0.00	0	0.00
GRD190	On 07/08/2013	Spot Bond	100.00000	99.99966	100.00000	99.99959			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.35708			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.46399			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.11769			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.12049			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.12589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRH1A4	On 25/10/2017	Spot Bond	100.00000	2.64775	100.00000	2.64189			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.13259			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.14186			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.01180			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	102.11747			0.00	0	150,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.30784			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.87541			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.69658			0.00	500,000	600,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.94845			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.74560			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.24896			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91212			0.00	0	0.00
HILC04	On 24/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.21842			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73118			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	105.73118			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B5	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
HMS1B6	On 19/07/2013	Spot Bond	100.00000	91.07658	100.00000	90.87099				0.00	0	0.00
HMS1B7	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23502				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.24197				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.73333	104.42515	6.73333	102.15832				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.02208				0.00	0	0.00
HMS1C3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24380				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.25423				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.08721	104.41343	7.08721	117.06290				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	106.39825				0.00	0	0.00
HMS1D3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.25959				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.26999				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	7.53896	104.40528	7.53896	114.94363				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	107.73069				0.00	0	0.00
HMS1E3	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.28063				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.28922				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	108.49026				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	110.40998			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.28628			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.35148			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.36513			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	6.61000	120.30770	6.61000	120.28609			39,660,000.00	6,000	30,106,000.00
HWAY23	On 07/12/2023	Spot Bond	0.89000	148.73725	0.89000	290.65404			0.00	0	78,000,000.00
HWAY24	On 07/12/2024	Spot Bond	0.87000	153.18566	0.87000	291.14802			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.24500	112.32653	8.24500	112.30145			8,245,000.00	1,000	54,001,000.00
HWAY35	On 31/07/2035	Spot Bond	8.23000	112.66056	8.23000	112.63545			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	0.80000	118.12806	0.80000	118.08749			975,100,800,000.00	218,876,000	857,338,000.00
I2038	On 31/01/2038	Spot Bond	1.72000	115.30805	1.73500	114.93453			751,440,480,000.00	436,884,000	478,500,000.00
I2050	On 31/12/2050	Spot Bond	1.94000	119.91245	1.94000	119.86751			238,976,960,000.00	123,184,000	332,200,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	93.35000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	6.23000	108.57336	6.23000	108.55526			0.00	0	25,000,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.50048			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.21248			0.00	0	0.00
IBL15	On 28/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.63535			0.00	0	0.00
IBL18	On 10/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.88497			0.00	50,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL19	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.49576			0.00	42,000,000	7,500,000.00
IBL20	On 15/03/2014	Spot Bond	6.61500	102.92158	6.61500	102.90337			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	6.73000	108.39076	6.73000	108.37127			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.07500	113.14117	7.07500	113.11979			0.00	0	0.00
IBL23	On 21/04/2014	Spot Bond	6.54500	102.04017	6.54500	102.02222			0.00	0	0.00
IBL24	On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.17084			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.24065			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	3.15000	107.77348	3.15000	107.72954			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	6.55000	106.69949	6.55000	106.68049			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.00000	0.00000	99.98412			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.98296			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.61456			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.05000	114.86822	1.05000	131.92752			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.51968			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.54396			0.00	40,000,000	10,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.04500	107.77435	7.04500	107.75397			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.03380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.13492			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.29173			0.00	0	1,000,000.00
IBL45	On 21/12/2018	Spot Bond	7.25500	106.30510	7.25500	106.28429			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	7.65000	100.07938	7.65000	100.05862		15,300,000.00		2,000	102,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.00680			0.00	0	15,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.00500	88.01767	7.00500	101.94578			0.00	0	0.00
IC02	On 09/05/2013	Spot Bond	100.00000	107.23720	100.00000	106.94892			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00174	100.00000	0.00174			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.18908	5.00000	100.17556			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.18908	5.00000	100.17556			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.26300	5.00000	101.24919			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.18908	5.00000	100.17556			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.53957	4.00000	100.52875			0.00	0	0.00
IDW001	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.70211			0.00	0	0.00
IDW002	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.62518			0.00	0	0.00
IDW003	On 30/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.70698			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	8.23000	111.96140	8.23000	111.93673			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.60549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.60549			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.52019			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.23329	100.00000	8.21335			0.00	0	0.00
IN01E	On 23/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.26175			0.00	0	0.00
IN02E	On 06/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.88096			0.00	0	0.00
IN03E	On 13/08/2013	Spot Bond	0.00000	100.00000	0.00000	102.30574			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.23000	102.30550	8.23000	102.28308			0.00	0	0.00
IN04E	On 27/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.98545			0.00	0	0.00
IN05E	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.17380			0.00	0	0.00
IN06E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.78602			0.00	0	0.00
IN07	On 16/05/2013	Spot Bond	7.82000	108.69726	7.82000	104.18750			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	98.79409			0.00	0	0.00
IN205U	On 20/06/2013	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00	0	0.00
IN212U	On 25/07/2013	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00	0	0.00
IND234	On 21/08/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
IND318	On 30/04/2013	Spot Bond	5.25000	97.44215	5.25000	97.44215			0.00	0	0.00
IND319	On 07/05/2013	Spot Bond	5.27500	99.94223	5.27500	99.84128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND320	On 14/05/2013	Spot Bond	5.27500	99.84128	5.27500	99.74054			0.00	0	0.00
IND321	On 21/05/2013	Spot Bond	5.27500	99.74054	5.27500	99.64000			0.00	0	0.00
IND322	On 28/05/2013	Spot Bond	5.30000	99.63830	5.30000	99.53749			0.00	0	0.00
IND323	On 04/06/2013	Spot Bond	5.30000	99.53749	5.30000	99.43689			0.00	0	0.00
IND324	On 11/06/2013	Spot Bond	5.30000	99.43689	5.30000	99.33649			0.00	0	0.00
IND325	On 18/06/2013	Spot Bond	5.30000	99.33649	5.30000	99.23629			0.00	0	0.00
IND326	On 02/05/2013	Spot Bond	100.00000	50.00001	100.00000	50.00000			0.00	0	0.00
IND327	On 02/07/2013	Spot Bond	5.40000	99.12014	5.40000	99.01850			0.00	0	0.00
IND328	On 04/05/2013	Spot Bond	5.40000	99.98521	5.40000	98.91706			0.00	0	0.00
IND329	On 05/05/2013	Spot Bond	100.00000	99.45504	100.00000	99.18478			0.00	0	0.00
IND330	On 23/07/2013	Spot Bond	5.40000	98.81583	5.40000	98.71481			0.00	0	0.00
IND331	On 07/05/2013	Spot Bond	100.00000	98.91599	100.00000	98.64865			0.00	0	0.00
IND332	On 08/05/2013	Spot Bond	100.00000	98.64865	100.00000	98.38275			0.00	0	0.00
IND333	On 09/05/2013	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
IND334	On 20/08/2013	Spot Bond	100.00000	77.00422	100.00000	76.84211			0.00	0	0.00
IND335	On 27/08/2013	Spot Bond	100.00000	75.88358	100.00000	75.72614			0.00	0	0.00
IND336	On 03/09/2013	Spot Bond	100.00000	74.79508	100.00000	74.64213			0.00	0	0.00
IND337	On 10/09/2013	Spot Bond	100.00000	73.73737	100.00000	73.58871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND338	On 17/09/2013	Spot Bond	100.00000	72.70916	100.00000	72.56461			0.00	0	0.00
IND339	On 25/09/2013	Spot Bond	100.00000	71.56863	100.00000	71.42857			0.00	0	0.00
IND340	On 01/10/2013	Spot Bond	100.00000	70.73643	100.00000	70.59961			0.00	0	0.00
IND341	On 08/10/2013	Spot Bond	100.00000	69.78967	100.00000	69.65649			0.00	0	0.00
IND342	On 15/10/2013	Spot Bond	100.00000	68.86792	100.00000	68.73823			0.00	0	0.00
IND343	On 22/10/2013	Spot Bond	100.00000	67.97020	100.00000	67.84387			0.00	0	0.00
IND344	On 29/10/2013	Spot Bond	100.00000	67.09559	100.00000	66.97248			0.00	0	0.00
IND345	On 05/11/2013	Spot Bond	100.00000	70.24225	100.00000	70.10898			0.00	0	0.00
IND346	On 12/11/2013	Spot Bond	100.00000	69.31468	100.00000	69.18318			0.00	0	0.00
IND347	On 19/11/2013	Spot Bond	100.00000	68.39936	100.00000	68.26959			0.00	0	0.00
IND348	On 26/11/2013	Spot Bond	100.00000	67.49613	100.00000	67.36808			0.00	0	0.00
IND349	On 03/12/2013	Spot Bond	100.00000	66.60483	100.00000	66.47846			0.00	0	0.00
IND350	On 10/12/2013	Spot Bond	100.00000	65.72529	100.00000	65.60060			0.00	0	0.00
IND351	On 17/12/2013	Spot Bond	100.00000	64.85737	100.00000	64.73432			0.00	0	0.00
INF001	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
INF073	On 30/07/2013	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00	0	0.00
ING100	On 19/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.46948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.69053			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	9.76106	106.43692	9.76106	104.34863			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	9.76106	103.87293	9.76106	102.70204			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.87011			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.37228			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85155			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.52569	6.50000	100.50812			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.91803			0.00	0	0.00
ING167	On 30/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.51451			0.00	0	0.00
ING169	On 07/06/2013	Spot Bond	100.25042	93.72743	100.25042	93.49316			0.00	0	0.00
ING174	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.92607			0.00	0	0.00
ING175	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.92607			0.00	0	0.00
ING177	On 28/02/2015	Spot Bond	100.00000	24.62170	100.00000	24.56004			0.00	0	0.00
ING178	On 28/08/2015	Spot Bond	100.00000	15.75789	100.00000	15.71843			0.00	0	0.00
ING183	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.76831			0.00	0	0.00
ING185	On 18/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.65204			0.00	0	0.00
ING187	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.44599			0.00	0	0.00
ING188	On 01/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.44599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING192	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08647			0.00	0	0.00
ING193	On 18/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08647			0.00	0	0.00
ING194	On 11/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.08843			0.00	0	0.00
ING195	On 04/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.93894			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000	0.00000	99.97720			0.00	0	0.00
ING197	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.90323			0.00	0	0.00
ING198	On 28/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.91408			0.00	0	0.00
ING199	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	100.95716			0.00	0	0.00
ING201	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81424			0.00	0	0.00
ING202	On 07/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.82863			0.00	0	0.00
ING203	On 07/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.83465			0.00	0	574,000.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.86267			0.00	0	0.00
ING206	On 18/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.65204			0.00	0	0.00
ING207	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.64795			0.00	0	0.00
ING208	On 19/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.63746			0.00	0	0.00
ING209	On 12/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.30992			0.00	0	0.00
ING210	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.29178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.24774			0.00	0	0.00
ING32	On 30/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ING33	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.05068			0.00	0	0.00
ING34	On 31/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.05068			0.00	0	0.00
ING46	On 16/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.30260			0.00	0	0.00
ING60U	On 28/02/2014	Spot Bond	100.00000	66.65148	100.00000	66.49002			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.73094			0.00	0	0.00
INJ02	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.06011			0.00	0	0.00
IP258U	On 27/05/2013	Spot Bond	100.00000	93.83033	100.00000	93.58974			0.00	0	0.00
IPB3	On 04/12/2013	Spot Bond	0.00000	100.00000	0.00000	101.22973			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.30568			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.31253			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.31713			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	7.24000	105.74510	7.24000	105.72455			0.00	0	0.00
IPL4	On 29/03/2014	Spot Bond	6.27000	103.24946	6.27000	103.23214			12,540,000.00	2,000	1,002,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.23572			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.32500	110.04058	7.32500	110.01908			366,279,300,000.00	50,004,000	12,504,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.49325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.48371			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.88712			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	7.41000	109.89825	7.41000	109.87628			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.91889			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.23280			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.14000	105.53902	2.14000	121.20919		53,500,000,000.00	25,000,000	10,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.06500	100.41745	3.06500	134.83646			0.00	0	0.00
IV01E	On 29/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.96947			0.00	0	5,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.62902			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.44014			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.41845			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.06882			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.74987			0.00	0	0.00
IV02E	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.22949			0.00	0	9,000,000.00
IV030	On 31/01/2025	Spot Bond	2.80000	95.12077	2.80000	95.91317			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	2.80000	95.04147	2.80000	98.15950			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.15329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV03E	On 18/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.11153			0.00	0	0.00
IV04E	On 10/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.78602			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.32500	113.15511	10.32500	113.12416			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.04601			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.06500	99.35177	3.06500	134.83646			0.00	0	0.00
IVA229	On 19/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
IVA234	On 23/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
IVA318	On 02/05/2013	Spot Bond	5.27500	97.43028	5.27500	99.91336		221,550,000,000.00	42,000,000	21,000,000.00	
IVA319	On 09/05/2013	Spot Bond	5.27500	99.91336	5.27500	99.81248		21,100,000,000.00	4,000,000	2,000,000.00	
IVA320	On 13/05/2013	Spot Bond	5.27500	99.85569	5.27500	99.71179		0.00	0	0.00	
IVA321	On 23/05/2013	Spot Bond	5.27500	99.71179	5.27500	99.61131		0.00	0	0.00	
IVA322	On 30/05/2013	Spot Bond	5.30000	99.60948	5.30000	99.50873		0.00	0	0.00	
IVA323	On 06/06/2013	Spot Bond	5.30000	99.50873	5.30000	99.40818		0.00	0	0.00	
IVA324	On 13/06/2013	Spot Bond	5.30000	99.40818	5.30000	99.30784		0.00	0	0.00	
IVA325	On 20/06/2013	Spot Bond	5.30000	99.30784	5.30000	99.20770		0.00	0	0.00	
IVA326	On 27/06/2013	Spot Bond	5.40000	99.19287	5.40000	99.09108		0.00	0	0.00	
IVA327	On 04/07/2013	Spot Bond	5.40000	99.09108	5.40000	98.98949		0.00	0	0.00	
IVA328	On 21/05/2013	Spot Bond	100.00000	95.30026	100.00000	95.05208		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA329	On 22/05/2013	Spot Bond	100.00000	95.05208	100.00000	94.80519				0.00	0	0.00
IVA330	On 25/07/2013	Spot Bond	5.40000	98.78695	5.40000	98.68599				0.00	0	0.00
IVA331	On 01/08/2013	Spot Bond	5.40000	98.68599	5.40000	98.58523				0.00	0	0.00
IVA332	On 25/05/2013	Spot Bond	100.00000	94.31525	100.00000	94.07216				0.00	0	0.00
IVA333	On 15/08/2013	Spot Bond	100.00000	77.82516	100.00000	77.65957				0.00	0	0.00
IVA334	On 22/08/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
IVA335	On 29/08/2013	Spot Bond	100.00000	75.56936	100.00000	75.41322				0.00	0	0.00
IVA336	On 05/09/2013	Spot Bond	100.00000	74.48980	100.00000	74.33809				0.00	0	0.00
IVA337	On 12/09/2013	Spot Bond	100.00000	73.44064	100.00000	73.29317				0.00	0	0.00
IVA338	On 19/09/2013	Spot Bond	100.00000	72.42063	100.00000	72.27723				0.00	0	0.00
IVA339	On 26/09/2013	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
IVA340	On 03/10/2013	Spot Bond	100.00000	70.46332	100.00000	70.32755				0.00	0	0.00
IVA341	On 10/10/2013	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
IVA342	On 17/10/2013	Spot Bond	100.00000	68.60902	100.00000	68.48030				0.00	0	0.00
IVA343	On 24/10/2013	Spot Bond	100.00000	67.71800	100.00000	67.59259				0.00	0	0.00
IVA344	On 31/10/2013	Spot Bond	100.00000	66.84982	100.00000	66.72761				0.00	0	0.00
IVA345	On 07/11/2013	Spot Bond	100.00000	69.97597	100.00000	69.84321				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA346	On 14/11/2013	Spot Bond	100.00000	69.05192	100.00000	68.92091			0.00	0	0.00
IVA347	On 21/11/2013	Spot Bond	100.00000	68.14007	100.00000	68.01079			0.00	0	0.00
IVA348	On 28/11/2013	Spot Bond	100.00000	67.24026	100.00000	67.11269			0.00	0	0.00
IVA349	On 05/12/2013	Spot Bond	100.00000	66.35234	100.00000	66.22645			0.00	0	0.00
IVA350	On 12/12/2013	Spot Bond	100.00000	65.47614	100.00000	65.35191			0.00	0	0.00
IVA351	On 19/12/2013	Spot Bond	100.00000	64.61151	100.00000	64.48892			0.00	0	0.00
IVC001	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.51891			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	99.79388			0.00	0	0.00
IVC004	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.05162			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.05216			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.04837			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.48499			0.00	0	0.00
IVC009	On 15/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.85588			0.00	0	0.00
IVC010	On 29/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.04762			0.00	0	0.00
IVC011	On 28/04/2014	Spot Bond	100.00000	49.34078	100.00000	49.18331		7,500,000,000,000.00	75,000,000	75,000,000.00	
IVF002	On 01/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
IVF004	On 09/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.16645			0.00	0	0.00
IVF073	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.10276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JDC01U	On 14/05/2013	Spot Bond	100.00000	102.55918	100.00000	102.28714			0.00	0	0.00
JDC02U	On 14/11/2013	Spot Bond	100.00000	62.25903	100.00000	62.10313			0.00	0	0.00
JDC03U	On 29/01/2014	Spot Bond	100.00000	51.70467	100.00000	51.57804			0.00	0	0.00
JDC04U	On 13/03/2014	Spot Bond	100.00000	61.12498	100.00000	60.97528			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.03593			0.00	0	0.00
JDG02	On 20/02/2016	Spot Bond	100.00000	10.28937	100.00000	10.26361			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	26.68498	100.00000	26.61962			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.31700			0.00	94,000,000	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	10.26361	100.00000	10.23791			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.33435			0.00	50,000,000	25,000,000.00
KCF01U	On 30/04/2013	Spot Bond	100.00000	70.23336	100.00000	70.23335			0.00	0	0.00
KCF02U	On 30/04/2013	Spot Bond	100.00000	70.00669	100.00000	70.00668			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	31.93884	100.00000	31.83912			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.30342			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.99975			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.24000	155.72448	7.24000	155.69438			0.00	0	0.00
LBK01	On 25/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.34052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.30199			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	7.42500	102.54142	7.42500	102.52078		46,101,825,000.00	6,209,000	3,100,000.00	
LGL03	On 03/04/2018	Spot Bond	7.47500	69.70351	7.47500	101.26510		0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.38662		0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	10.48000	104.61252	10.48000	104.58318		205,408,000,000.00	19,600,000	9,800,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.52182		0.00	0	0.00	
MAQ015	On 23/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983		0.00	0	0.00	
MAQ020	On 02/08/2013	Spot Bond	0.00000	100.00000	0.00000	99.99998		0.00	0	0.00	
MAQ025	On 11/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.32948		0.00	0	0.00	
MAQ030	On 11/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.96736		0.00	0	0.00	
MAQ031	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.84468		0.00	0	0.00	
MAQ032	On 11/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.43405		0.00	0	0.00	
MAQ033	On 25/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.79811		0.00	0	0.00	
MBC19	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.91592		0.00	0	0.00	
MBC20	On 20/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.30512		0.00	0	0.00	
MBF019	On 15/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.32165		0.00	0	0.00	
MBF024	On 26/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.06320		0.00	0	0.00	
MBF025	On 26/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.47198		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF027	On 07/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.41246			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.27452			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.85063			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.52659			0.00	500,000	500,000.00
MBF031	On 06/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.87216			0.00	0	0.00
MBF032	On 27/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.53946			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58973			0.00	0	0.00
MBP013	On 29/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.05517			0.00	0	0.00
MBP18U	On 28/01/2014	Spot Bond	100.00000	55.27740	100.00000	55.14202			0.00	0	0.00
MBP20U	On 17/02/2014	Spot Bond	100.00000	65.81214	100.00000	65.64734			0.00	0	0.00
MBP21U	On 11/04/2014	Spot Bond	100.00000	57.47589	100.00000	57.33512			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000	37.44426	100.00000	37.35355			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	30.58515	100.00000	32.20512			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	9.51111	100.00000	9.48807			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	23.22049	100.00000	23.16424			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.17500	109.29809	7.17500	109.27703			7,175,000.00	1,000	1,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.98676			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MCB4M	On 13/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.83742			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.91209			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.45892			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.46241			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.47990			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.12188			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	102.22951			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.59000	100.64551	8.59000	100.62238			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.34000	103.02030	9.34000	102.99432			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	10.01000	103.23513	10.01000	103.20727			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	5.98000	108.49284	5.98000	108.47528		138,736,000,000.00	23,200,000	17,600,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72649			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.75568			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.00000	112.03803	8.00000	112.35317			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	6.38000	105.70856	6.38000	105.69052		322,840,760,000.00	50,602,000	25,300,000.00	
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.16319			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	7.48500	108.20234	7.48500	108.18050			0.00	0	0.00
MQB01	On 31/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	7.18500	108.10477	7.18500	108.08381			79,049,370,000.00	11,002,000	5,500,000.00
MTN02	On 13/07/2014	Spot Bond	6.04000	107.79880	6.04000	107.78108			30,200,000.00	5,000	500,000.00
MTN03	On 13/07/2015	Spot Bond	6.43000	108.73949	6.43000	108.72048			249,484,000,000.00	38,800,000	9,700,000.00
MTN04	On 13/07/2017	Spot Bond	7.13000	113.77389	7.13000	113.75187			31,393,390,000.00	4,403,000	2,200,000.00
MTN05	On 28/10/2013	Spot Bond	5.92500	100.98217	5.92500	100.96624			0.00	0	0.00
MTNC15	On 24/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.25300			0.00	0	0.00
MTNC16	On 09/07/2013	Spot Bond	0.00000	100.00000	0.00000	99.04091			0.00	0	0.00
MTNC17	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.80114			0.00	60,000,000	60,000,000.00
N4A111	On 14/08/2020	Spot Bond	100.00000	7.10255	100.00000	7.08476			0.00	0	0.00
N4A202	On 14/08/2020	Spot Bond	100.00000	0.18817	100.00000	0.18770			0.00	0	0.00
N4A205	On 14/08/2020	Spot Bond	100.00000	7.43643	100.00000	7.41781			0.00	0	0.00
N4A208	On 14/08/2020	Spot Bond	100.00000	7.52749	100.00000	7.50865			0.00	0	0.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.92256	100.89771	6.90510			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.01311	100.61875	6.99544			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.21981			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.23032			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.24293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A402		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.27448		0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.29560		0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.31873		0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.33975		0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.35014		0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.47656		0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	101.62385		0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.18817	100.00000	0.18770		0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.18817	100.00000	0.18770		0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	7.41000	109.50173	7.41000	109.47972		0.00	0	0.00
NBK10B		On 21/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.63843		0.00	0	0.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.52863		0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.35738		0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.73176		0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.60749		0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.12241		0.00	0	125,000,000.00
NBK2A		On 15/09/2015	Spot Bond	6.43000	110.30216	6.43000	110.28320		79,751,290,000.00	12,403,000	6,200,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.40015		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	7.42500	121.47082	7.42500	121.44676			44,572,275,000.00	6,003,000	3,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.41500	35.57114	9.41500	35.56238			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.48000	106.17206	6.48000	106.15357			123,120,000,000.00	19,000,000	9,400,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.24545			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.25933			0.00	0	0.00
NBK8A	On 24/03/2014	Spot Bond	6.40500	102.59421	6.40500	102.57664			0.00	0	0.00
NBK8B	On 24/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.12397			0.00	0	21,000,000.00
NBK9A	On 23/03/2016	Spot Bond	6.68000	107.96545	6.68000	107.94617			48,129,400,000.00	7,205,000	3,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.66837			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.28162			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.71477			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.47291			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.33450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.17812			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	82.57441			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.06130			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.12921			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.14143			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.05275			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.34701			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	78.56088			0.00	0	0.00
NCLN70	On 30/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.06871			0.00	0	0.00
NCLN71	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.39010			0.00	0	0.00
NCLN72	On 17/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.08090			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.49486			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45372			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.78228			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.73597			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.43868			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.71830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.49366			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.46037			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.18000	108.53947	7.18000	108.51867			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond	5.97000	102.57126	5.97000	102.55486			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond	6.07000	104.14123	6.07000	104.12403		33,992,000,000.00	5,600,000	2,800,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.37149			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.57500	125.22566	10.57500	125.19002			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	111.94053			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.39012			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.13000	161.74583	1.13000	161.68884			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.05000	115.38732	7.05000	115.36524			0.00	0	0.00
NPL02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.36070			0.00	0	0.00
NPL03	On 12/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.81938			0.00	0	0.00
NPL04	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.39569			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	7.68000	116.94352	7.68000	116.91853			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.20064			0.00	0	0.00
NQ1A12	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.67467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A14	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.06697			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.13668			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	7.88000	116.88554	7.88000	119.77284			0.00	0	0.00
NQ1B11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.21958			0.00	0	0.00
NQ1B13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.13481			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.17247			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.08000	116.82847	8.08000	116.80222			0.00	0	0.00
NQ1C11	On 22/05/2014	Spot Bond	0.00000	100.00000	0.00000	101.29493			0.00	0	0.00
NQ1C13	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.22525			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.23841			0.00	0	0.00
NQF1A9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.23844			0.00	0	0.00
NQF1B9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.31106			0.00	0	0.00
NQF1C9	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.40795			0.00	0	0.00
NQF1D4	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.53033			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.57700			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.46226			0.00	0	0.00
NRA013	On 31/10/2013	Spot Bond	3.22500	131.84158	3.22500	131.78774		25,800,000,000.00	8,000,000	30,000,000.00	
NRA014	On 30/04/2014	Spot Bond	5.68000	105.38951	5.68000	105.37346		279,456,000,000.00	49,200,000	24,600,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	6.91500	129.51346	6.91500	129.48928			283,515,000,000.00	41,000,000	13,500,000.00
NRA022	On 31/10/2022	Spot Bond	7.17500	134.60354	7.17500	134.57776			60,270,000,000.00	8,400,000	4,700,000.00
NRA023	On 31/05/2023	Spot Bond	1.02500	178.34976	1.02500	178.28742			0.00	0	84,000,000.00
NRA028	On 30/11/2028	Spot Bond	7.92000	143.53413	7.92000	143.50351			49,104,000,000.00	6,200,000	6,100,000.00
NTC10	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.25602			0.00	0	0.00
NTC11	On 18/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.24925			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.10907			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.03331			0.00	0	0.00
NTC14	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.00953			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.46849			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.76039			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	19.29600	100.00000	19.24874			0.00	0	0.00
OCT1A4	On 18/10/2015	Spot Bond	100.00000	19.34091	100.00000	19.29355			0.00	0	0.00
OCT1B1	On 18/10/2015	Spot Bond	100.00000	19.36786	100.00000	19.32043			0.00	0	0.00
OCT1C1	On 18/10/2015	Spot Bond	100.00000	20.01458	100.00000	19.96555			0.00	0	0.00
OCT1D1	On 18/10/2015	Spot Bond	100.00000	20.73316	100.00000	20.68237			0.00	0	0.00
OCT1E1	On 18/10/2015	Spot Bond	100.00000	25.22426	100.00000	25.16248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.03500	106.70689	6.03500	106.68955			106,258,245,000.00	17,607,000	8,700,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	5.53771	100.00000	5.52429			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.82000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000	29.65175	100.00000	29.57913			0.00	0	0.00
PCF03U	On 02/03/2016	Spot Bond	100.00000	9.98387	100.00000	9.95968			0.00	0	0.00
PMM02	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.87233			0.00	0	0.00
PMM06	On 25/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.13666			0.00	0	0.00
PMM07	On 13/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.97894			0.00	0	0.00
PNP05	On 21/08/2013	Spot Bond	100.00000	81.30663	100.00000	81.13582			0.00	0	0.00
PNP08	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.01126			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.61630			0.00	0	0.00
PR2A1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.52317			0.00	0	0.00
PR2A1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.78623			0.00	0	0.00
PR2A4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.74495			0.00	0	0.00
PR2A9D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.78409			0.00	0	0.00
PR2A9E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.10841			0.00	0	0.00
PR2B1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.86236			0.00	0	0.00
PR2B1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.81860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.84928			0.00	0	0.00
PR2B5E	On 15/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.84804			0.00	0	0.00
PR2C1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.91189			0.00	0	0.00
PR2C1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.85740			0.00	0	0.00
PR2C4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.96651			0.00	0	0.00
PR2D1F	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.96660			0.00	0	0.00
PR2D1G	On 15/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.90263			0.00	0	0.00
PR2D4D	On 15/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.07060			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.05001			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.05161			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.05232			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.05391			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.06075			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.06233			0.00	0	0.00
PRM1A4	On 15/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.34358			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	100.00000	16.54077	100.00000	16.48914		20,700,000,000,000.00	207,000,000	315,000,000.00	
R009	On 15/09/2014	Spot Bond	5.23000	112.55451	5.23000	112.53872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On 15/09/2014	Spot Bond	5.44000	92.92632	5.44000	92.91277			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.66000	43.70278	6.66000	43.69492			0.00	0	0.00
R155	On 31/08/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	5.18500	120.07938	5.23000	119.95212		173,505,255,755,000.00	462,923,000	4,430,332,670.00	
R158	On 15/09/2015	Spot Bond	5.23000	119.96895	5.23000	119.95212			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	5.13000	88.70196	5.13000	88.68975			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	5.23000	127.01031	5.23000	126.99249			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	5.06000	84.51484	5.06000	84.50336			0.00	0	0.00
R179	On 01/08/2013	Spot Bond	4.77000	103.77938	4.77000	103.76598			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	6.75000	136.90366	6.84000	135.91476		208,358,718,288,750.00	867,958,265	3,435,541,735.00	
R187P	On 21/12/2026	Spot Bond	6.58000	41.36582	6.58000	41.35846			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.50000	39.21467	6.50000	39.20778			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	0.62000	297.50970	0.62000	297.40901		107,627,288,000.00	173,592,400	314,555,120.00	
R201	On 21/12/2014	Spot Bond	5.02500	108.96266	5.07000	108.87516		10,619,463,150,000.00	113,326,000	857,889,081.00	
R202	On 07/12/2033	Spot Bond	1.50000	224.84008	1.55500	222.84903		3,171,927,600,000.00	114,618,400	1,192,448,253.00	
R2023	On 28/02/2023	Spot Bond	6.28500	111.95396	6.36000	111.35705		69,609,630,630,000.00	075,518,000	3,847,723,000.00	
R203	On 15/09/2017	Spot Bond	5.57500	111.33003	5.62500	111.11026		58,568,125,983,750.00	505,493,450	5,802,230,450.00	
R204	On 21/12/2018	Spot Bond	5.77500	113.48490	5.82500	113.21471		87,039,457,041,075.00	071,767,453	5,530,069,156.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	7.88000	111.79497	7.88000	111.77149			41,829,790,120,000.00	308,349,000	2,917,549,000.00
R205	On 31/03/2014	Spot Bond	100.00000	58.45203	100.00000	58.30888			0.00	0	0.00
R206	On 15/01/2014	Spot Bond	5.09000	103.86695	5.12500	103.82820			21,386,144,000,000.00	201,600,000	1,791,545,000.00
R207	On 15/01/2020	Spot Bond	5.92500	109.39193	6.00000	108.94725			52,737,827,760,000.00	900,899,200	4,700,983,551.00
R208	On 31/03/2021	Spot Bond	6.02000	105.14207	6.09500	104.64675			140,602,493,920,000.00	355,896,000	8,013,443,372.00
R209	On 31/03/2036	Spot Bond	7.60000	86.00813	7.66000	85.41917			147,436,275,452,800.00	399,509,928	7,767,299,928.00
R210	On 31/03/2028	Spot Bond	1.16500	170.67273	1.16500	170.61246			199,454,990,000.00	171,206,000	454,475,292.00
R211	On 31/01/2017	Spot Bond	0.68000	115.14111	-0.70000	129.84313			(399,694,480,000.00)	587,786,000	252,900,000.00
R212	On 31/01/2022	Spot Bond	0.47000	138.11366	0.48000	137.95891			612,151,500,000.00	302,450,000	1,409,829,000.00
R213	On 28/02/2031	Spot Bond	7.33000	97.94873	7.41000	97.16312			86,668,190,120,000.00	823,764,000	4,964,808,519.00
R214	On 28/02/2041	Spot Bond	7.73000	87.13277	7.73000	87.11481			105,711,615,000,000.00	675,500,000	7,238,023,013.00
R224C	On 15/09/2013	Spot Bond	4.83000	98.24492	4.83000	98.23214			0.00	0	0.00
R225C	On 15/03/2014	Spot Bond	4.93000	95.86614	4.93000	95.85345			0.00	0	0.00
R226C	On 15/09/2014	Spot Bond	5.04000	93.42274	5.04000	93.41010			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	5.29000	90.71270	5.29000	90.69983			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.13000	88.70196	5.13000	88.68975			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.05000	86.67729	5.05000	86.66555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	5.06000	84.51484	5.06000	84.50336			0.00	0	0.00
R323C	On 21/06/2013	Spot Bond	5.01500	99.33126	5.01500	99.31770			0.00	0	0.00
R324C	On 21/12/2013	Spot Bond	5.10500	96.85157	5.10500	96.83816			0.00	0	0.00
R325C	On 21/06/2014	Spot Bond	5.12500	94.42007	5.12500	94.40695			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.07500	92.13441	5.07500	92.12173			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	5.20000	89.62091	5.20000	89.60827			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.07000	87.64199	5.07000	87.62993			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.05000	85.52747	5.05000	85.51575			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.11000	83.24386	5.11000	83.23232			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	5.60000	79.58407	5.60000	79.57200			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	5.65000	77.24212	5.65000	77.23030			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	5.83000	74.44809	5.83000	74.43634			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	5.81000	72.41866	5.81000	72.40726			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	5.79000	70.45825	5.79000	70.44720			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	5.78000	68.52004	5.78000	68.50931			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	5.96000	65.76974	5.96000	65.75913			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	5.94000	63.96129	5.94000	63.95100			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.01500	61.74954	6.01500	61.73949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	5.98500	60.09760	5.98500	60.08787			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	5.95500	58.50691	5.95500	58.49748			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	5.92500	56.97494	5.92500	56.96580			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	5.88500	55.55394	5.88500	55.54509			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	5.84500	54.18948	5.84500	54.18090			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	6.78000	47.59641	6.78000	47.58769			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	6.74000	46.24350	6.74000	46.23508			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	6.70000	44.94647	6.70000	44.93834			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.66000	43.70278	6.66000	43.69492			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.62000	42.50999	6.62000	42.50239			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.58000	41.36582	6.58000	41.35846			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.54000	40.26807	6.54000	40.26095			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.50000	39.21467	6.50000	39.20778			0.00	0	0.00
RCSB01	On 16/03/2014	Spot Bond	0.00000	100.00000	0.00000	101.21813			0.00	0	0.00
RCSB02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33454			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41091			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.40778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.47834			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	2.30205	100.00000	2.29641			0.00	0	0.00
RCSC09	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.03146			0.00	0	0.00
RCSC10	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	101.02035			0.00	0	0.00
RCSC11	On 06/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.02366			0.00	0	0.00
RCSC12	On 08/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.97299			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.62958			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96260			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.73146			0.00	0	0.00
RDFC04	On 06/09/2013	Spot Bond	100.00000	96.89147	100.00000	96.72470			0.00	0	0.00
RDFC07	On 06/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.81468			0.00	0	0.00
RDFC08	On 21/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.64331			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.25685			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.27465			0.00	0	0.00
RES14	On 04/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.45011			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.18921			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	99.92876			0.00	0	0.00
RES19	On 15/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.11724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES20	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33681			0.00	0	0.00
RESB01	On 03/06/2014	Spot Bond	0.00000	100.00000	0.00000	101.06127			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	102.94618			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.85830			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.06063			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.05413			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.05413			0.00	0	0.00
RP009	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.32426			0.00	0	0.00
RP010	On 23/08/2013	Spot Bond	0.00000	100.00000	0.00000	101.32863			0.00	0	0.00
RP011	On 12/09/2013	Spot Bond	0.00000	100.00000	0.00000	101.03428			0.00	0	0.00
RP012	On 10/10/2013	Spot Bond	0.00000	100.00000	0.00000	100.44637			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.99763			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.11878			0.00	0	0.00
RP015	On 10/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.93721			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.37228			0.00	0	0.00
RP017	On 21/01/2014	Spot Bond	0.00000	100.00000	0.00000	100.20185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.44000	105.10441	12.44000	105.06938			796,160,000,000.00	64,000,000	64,000,000.00
RP019	On 08/09/2014	Spot Bond	0.00000	100.00000	0.00000	101.19718			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	9.84865	100.00000	9.66721			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	9.84865	100.00000	9.66721			6,400,000,000,000.00	64,000,000	64,000,000.00
RP020	On 12/02/2020	Spot Bond	100.00000	9.84865	100.00000	12.02841			0.00	0	0.00
RPG01	On 28/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.34333			0.00	0	0.00
RPG01U	On 25/02/2014	Spot Bond	100.00000	60.56541	100.00000	60.41375			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.00000	0.00000	101.46159			0.00	0	0.00
RPI01	On 22/07/2016	Spot Bond	5.25000	101.45639	5.25000	101.44187			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	1.07906	100.00000	1.07642			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	5.85947	100.00000	5.84512			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	8.65267	100.00000	8.63171			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	106.95807			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	100.00000	0.00371	100.00000	100.00000			10,000,000,000,000.00	100,000,000	100,000,000.00
RW21	On 21/04/2021	Spot Bond	7.45500	115.22795	7.45500	115.20492			67,102,455,000.00	9,001,000	4,500,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.40212			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	6.53000	118.20007	6.53000	118.17909			391,800,000,000.00	60,000,000	30,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.31901			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	7.67500	111.59291	7.67500	111.56982			690,750,000,000.00	90,000,000	15,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	100.17512			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.95371			0.00	0	0.00
SBK17	On 31/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.03944			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.16282			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.15983			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.53000	110.12890	6.53000	110.10935			186,758,000,000.00	28,600,000	14,300,000.00
SBK9	On 10/04/2018	Spot Bond	7.42500	104.48889	7.42500	104.46807			95,040,000,000.00	12,800,000	6,400,000.00
SBK111	On 09/04/2014	Spot Bond	0.90000	130.20133	0.90000	130.15630			0.00	0	0.00
SBN18	On 14/09/2013	Spot Bond	0.90120	100.00000	-0.90120	162.51376			0.00	0	0.00
SBN27	On 15/09/2015	Spot Bond	6.69000	116.45743	6.69000	116.43661			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	6.55000	116.78824	6.55000	116.76779			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	6.48000	116.95411	6.48000	116.93384			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.02500	105.62361	7.02500	105.60380			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	6.62500	116.61087	6.62500	116.59022			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	6.59000	116.69360	6.59000	116.67304			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.85586			0.00	0	0.00
SBN49	On 02/06/2014	Spot Bond	0.00000	100.00000	0.00000	100.73456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN50	On 23/09/2014	Spot Bond	0.00000	100.00000	0.00000	100.86924			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.55331			0.00	0	0.00
SBN52	On 03/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.60839			0.00	0	0.00
SBR003	On 05/11/2013	Spot Bond	100.00000	67.24570	100.00000	67.07732			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	6.67500	109.34365	6.67500	109.32414			0.00	0	0.00
SBS14	On 07/02/2014	Spot Bond	0.00000	100.00000	0.00000	99.91972			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.62997			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.74791			0.00	0	0.00
SBS17	On 23/06/2018	Spot Bond	100.00000	1.54790	100.00000	1.54446			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.71982			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	7.74500	118.14645	7.74500	118.12179			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	8.49000	116.84286	8.49000	116.81602			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	101.52003			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.70118			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.17509			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.21110			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	7.31500	111.41376	7.31500	111.39166		61,504,520,000.00	8,408,000	200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On 25/05/2026	Spot Bond	7.54000	109.01754	7.54000	108.99526			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	7.79500	108.93628	7.79500	108.91326			0.00	0	0.00
SBS9	On 07/07/2016	Spot Bond	6.41000	117.84567	6.41000	117.82513		17,960,820,000.00	2,802,000	300,000.00	
SBSI10	On 03/07/2013	Spot Bond	0.70000	122.52979	0.70000	122.48806			0.00	0	0.00
SBSI11	On 07/12/2023	Spot Bond	1.15000	145.49863	1.15000	284.32327			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	0.00001	100.00000	-0.00001	126.61456			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	113.12000			0.00	0	0.00
SF1AU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1BU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1CU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1DU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF1EU	On 11/02/2043	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	3.96246	100.00000	3.95286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	149.25169	0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	0.56999	110.62668	0.56999	124.05467			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.52569	6.50000	100.50812			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.94818			0.00	0	0.00
SHS02	On 29/06/2013	Spot Bond	0.00000	100.00000	0.00000	100.61068			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.65804			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.96354			0.00	40,000,000	20,000,000.00
SHS05	On 29/06/2017	Spot Bond	7.72500	106.57276	7.72500	106.55056		15,450,000.00		2,000	2,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.80478			0.00	50,000,000	25,058,500.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.40762			0.00	0	0.00
SLI1	On 15/08/2013	Spot Bond	5.86000	103.04939	5.86000	103.03311			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	6.53000	111.10023	6.53000	111.08051		109,704,000,000.00		16,800,000	8,400,000.00
SMF1	On 27/06/2013	Spot Bond	6.07000	108.34898	6.07000	103.70422		12,140,000.00		2,000	2,000.00
SNT01	On 15/09/2017	Spot Bond	7.07500	105.43336	7.07500	105.41345		263,190,000,000.00		37,200,000	18,600,000.00
SPDA1	On 21/08/2014	Spot Bond	0.00000	100.00000	0.00000	101.39549			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.24687			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.43147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.25647			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	6.92500	110.86352	6.92500	110.84279			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62117			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.28001			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.29177			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	7.84500	101.50352	7.84500	101.48218		767,280,225,000.00	97,805,000	40,005,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.20343			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.74067			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.13394			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	7.70300	95.03179	7.70300	95.01217			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.76500	94.68299	7.76500	94.66329			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.31500	106.90990	6.31500	106.89163			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.26000	102.09509	7.26000	102.07497			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87007			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	6.80500	106.46576	6.80500	106.44641			0.00	0	0.00
SSN010	On 15/09/2015	Spot Bond	6.13000	117.78812	6.13000	117.76880			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	1.55000	108.78373	1.55000	109.15885			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	6.77500	106.15629	6.77500	108.54948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN911	On 19/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN913	On 19/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN923	On 21/08/2013	Spot Bond	100.00000	76.84211	100.00000	76.68067			0.00	0	0.00
SYN924	On 22/08/2013	Spot Bond	100.00000	76.68067	100.00000	76.51992			0.00	0	0.00
SYN925	On 23/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983			0.00	0	0.00
SYN928	On 19/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN929	On 19/07/2013	Spot Bond	100.00000	82.57919	100.00000	82.39278			0.00	0	0.00
SYN973	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.98572			0.00	0	0.00
SYN974	On 13/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.84307			0.00	2,000,000	1,000,000.00
SYN975	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.82859			0.00	0	0.00
SYN976	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.79988			0.00	0	0.00
SYN977	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.79997			0.00	0	0.00
SYN978	On 20/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.74282			0.00	0	0.00
SYN980	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71434			0.00	0	0.00
SYN981	On 23/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SYN982	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.71432			0.00	0	0.00
SYN983	On 27/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.64280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN984	On 29/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.61383			0.00	0	0.00
SYN985	On 07/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.48316			0.00	0	0.00
SYN986	On 19/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.30910			0.00	0	0.00
SYN988	On 30/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.69991			0.00	0	0.00
SYN989	On 16/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.91988			0.00	0	0.00
SYN990	On 19/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.72949			0.00	0	0.00
SYN991	On 22/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60250			0.00	0	0.00
SYN992	On 26/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.77618			0.00	0	0.00
SYN993	On 29/07/2013	Spot Bond	0.00000	100.00000	0.00000	98.73119			0.00	0	0.00
SYN994	On 05/08/2013	Spot Bond	100.00000	79.52070	100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	5.79000	116.00657	5.79000	115.98848			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	7.40000	113.64571	7.40000	113.62314			0.00	0	0.00
T018	On 15/07/2014	Spot Bond	100.00000	47.37499	100.00000	47.26898			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	37.37673	100.00000	37.28518			0.00	0	0.00
TF106U	On 06/05/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TF107U	On 06/05/2013	Spot Bond	100.00000	99.18478	100.00000	98.91599			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	16.70174	100.00000	16.65991			0.00	0	0.00
TFS06	On 20/03/2014	Spot Bond	6.33500	102.39756	6.33500	102.38021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS106	On 29/04/2013	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TFS109	On 14/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.39360			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.82665			0.00	0	0.00
TFS111	On 29/07/2013	Spot Bond	100.00000	80.75221	100.00000	80.57395		55,300,000,000,000.00	553,000,000	403,000,000.00	
TFS112	On 02/05/2016	Spot Bond	100.00000	8.69719	100.00000	8.67003			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.04599			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	6.48000	108.65682	6.48000	108.63768			0.00	0	0.00
TFS90A	On 05/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.90544			0.00	0	0.00
TFS93	On 17/02/2014	Spot Bond	0.00000	100.00000	0.00000	101.16121			0.00	0	0.00
TFS97	On 14/11/2013	Spot Bond	0.00000	100.00000	0.00000	101.21767			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.24501			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.25247			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.25281	7.83000	102.23111			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.24091			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.25024			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.98423			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.24091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.25024			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	74.36671	7.16000	102.04161			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.26850			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.26701			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.30269			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29786			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.44252			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.42608			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25506			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.98802	101.06155	5.97321			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.23941			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	104.47374			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.27296			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.28784			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.44399			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.24410			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.24939			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.24939			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.25317			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.25506			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.24712			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25317			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.27393			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.27393			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.27393			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30408			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.31161			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.30220			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45213			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.46145			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.45773			0.00	0	0.00
TL13	On 31/12/2013	Spot Bond	0.00000	100.00000	0.00000	100.69767			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.18000	108.73377	7.18000	108.71282		15,810,360,000.00	2,202,000	1,100,000.00	
TL20	On 22/02/2020	Spot Bond	6.17500	100.17365	6.17500	100.13539		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	6.56500	114.71610	6.56500	114.69564		13,416,266,825,000.00	043,605,000	991,805,000.00	
TN20	On 17/09/2020	Spot Bond	7.08500	120.67497	7.08500	120.65215		4,504,664,255,000.00	635,803,000	314,703,000.00	
TN23	On 06/11/2023	Spot Bond	7.37500	130.05339	7.37500	124.63168		1,590,050,000,000.00	215,600,000	111,200,000.00	
TN25	On 19/08/2025	Spot Bond	7.84000	114.84392	7.84000	114.81952		5,106,976,000,000.00	651,400,000	217,700,000.00	
TN27	On 14/11/2027	Spot Bond	7.88000	112.90808	7.88000	112.88397		252,238,800,000.00	32,010,000	17,010,000.00	
TORQ1	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.31425		0.00	0	0.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.34534		0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.38472		0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.38886		0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.58360		0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.98713		0.00	0	0.00	
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.44464		0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.46275		0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.47359		0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	100.08034	10.00000	100.05355		0.00	0	0.00	
TR31	On 31/12/2099	Spot Bond	9.75000	100.07835	9.75000	100.05222		0.00	0	0.00	
TR32	On 31/12/2099	Spot Bond	100.00000	10.07776	100.00000	10.05177		0.00	0	0.00	
TSP125	On 23/08/2013	Spot Bond	100.00000	76.51992	100.00000	76.35983		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP131	On 03/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.96733			0.00	0	0.00
TSP134	On 27/06/2013	Spot Bond	0.00000	100.00000	0.00000	99.94812			0.00	0	0.00
TSP136	On 30/05/2013	Spot Bond	0.00000	100.00000	0.00000	99.60062			0.00	0	0.00
TSP137	On 08/08/2013	Spot Bond	0.00000	100.00000	0.00000	98.59773			0.00	0	0.00
TSP138	On 06/02/2014	Spot Bond	0.00000	100.00000	0.00000	95.86671			0.00	0	0.00
TSP139	On 17/10/2013	Spot Bond	0.00000	100.00000	0.00000	97.56747			0.00	0	0.00
TSP140	On 17/04/2014	Spot Bond	0.00000	100.00000	0.00000	94.85657			0.00	0	0.00
TWC001	On 08/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.20088			0.00	0	0.00
TWC002	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.12854			0.00	0	0.00
TWC003	On 16/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.09961			0.00	0	0.00
TWC004	On 21/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.94081			0.00	4,000,000	4,000,000.00
TWC005	On 05/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.39390			0.00	0	0.00
TWC006	On 08/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.33555			0.00	0	0.00
TWC007	On 10/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.30637			0.00	0	0.00
TWC008	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.24801			0.00	0	0.00
TWC009	On 12/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23342			0.00	0	0.00
TWC010	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC011	On 17/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.14644			0.00	0	0.00
TWC012	On 22/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.19037			0.00	0	0.00
TWC01U	On 05/07/2013	Spot Bond	100.00000	87.56887	100.00000	87.36475			0.00	0	0.00
TWCJ01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.34224			0.00	0	0.00
TWCJ02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.23493			0.00	0	0.00
TWCM01	On 14/05/2013	Spot Bond	0.00000	100.00000	0.00000	101.13495			0.00	0	0.00
TWCM02	On 15/07/2013	Spot Bond	0.00000	100.00000	0.00000	100.20501			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	7.49500	120.51017	7.49500	120.48608			0.00	0	0.00
UTR041	On 19/04/2014	Spot Bond	0.00000	100.00000	0.00000	100.99589			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.26297			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.53585			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	7.96500	109.41362	7.96500	109.39041			0.00	0	0.00
VIP1A5	On 07/11/2013	Spot Bond	100.00000	67.60385	100.00000	67.43456			0.00	0	0.00
VIP1B3	On 07/11/2013	Spot Bond	100.00000	67.87560	100.00000	67.70564			0.00	0	0.00
VIP1C3	On 07/11/2013	Spot Bond	100.00000	67.96619	100.00000	67.79599			0.00	0	0.00
VKC01	On 27/09/2013	Spot Bond	0.00000	100.00000	0.00000	100.52338			0.00	0	0.00
VKC02	On 28/03/2014	Spot Bond	0.00000	100.00000	0.00000	100.55275			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.89956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.89555			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.89544			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62009			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.63911			0.00	0	0.00
VOD007	On 28/05/2013	Spot Bond	0.00000	100.00000	0.00000	100.89460			0.00	0	0.00
VOYT01	On 09/09/2015	Spot Bond	0.00000	100.00000	0.00000	128.55000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	5.59000	124.58088	5.59000	124.56192		1,039,740,000,000.00		186,000,000	93,000,000.00
WS05	On 01/08/2018	Spot Bond	0.39000	191.99070	-0.39000	249.25567		(23,400,000,000.00)		60,000,000	40,124,000.00
WSP1	On 28/05/2015	Spot Bond	5.63000	110.36712	5.63000	110.35019			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.13000	114.06906	6.13000	114.05003		1,022,994,469,620.00		166,883,274	83,883,274.00
WSP3	On 28/05/2019	Spot Bond	6.38000	116.88502	6.38000	116.86474			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	6.62500	117.10447	6.62500	117.08339			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	6.63500	118.46408	6.63500	118.44272		185,780,000,000.00		28,000,000	14,900,000.00
Z006	On 31/08/2013	Spot Bond	5.04500	98.36843	5.04500	98.35506			0.00	0	0.00
Z009	On 30/11/2013	Spot Bond	5.10500	97.13365	5.10500	97.12020			0.00	0	0.00
Z014	On 30/06/2015	Spot Bond	5.18000	89.54088	5.18000	89.52823			0.00	0	0.00
Z018	On 31/03/2014	Spot Bond	5.09500	95.52564	5.09500	95.51251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z019	On 30/06/2014	Spot Bond	5.10500	94.31915	5.10500	94.30601			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.11000	88.31898	5.11000	88.30680			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.08500	92.39782	5.08500	92.38501			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.18000	89.52823	5.18000	89.51559			0.00	0	75,000,000.00
Z083	On 30/09/2019	Spot Bond	5.77000	69.45534	5.77000	69.44460			0.00	0	0.00
ZA001	On 01/09/2016	Spot Bond	100.00000	9.93383	100.00000	9.91498			0.00	0	0.00
ZA002	On 16/08/2024	Spot Bond	100.00000	0.04000	100.00000	0.03993			0.00	0	0.00
ZA003	On 01/09/2016	Spot Bond	100.00000	9.93383	100.00000	9.91498			0.00	0	0.00
ZA007	On 31/03/2015	Spot Bond	100.00000	26.61684	100.00000	26.56634			0.00	0	0.00
ZA008	On 19/03/2015	Spot Bond	100.00000	27.23035	100.00000	27.17869			0.00	0	0.00
ZA009	On 22/04/2015	Spot Bond	100.00000	25.52773	100.00000	25.47929			0.00	0	0.00
ZA010	On 22/04/2015	Spot Bond	100.00000	25.52773	100.00000	25.47929			0.00	0	0.00
ZA011	On 20/05/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988			0.00	0	0.00
ZA012	On 20/05/2015	Spot Bond	100.00000	24.20580	100.00000	24.15988			0.00	0	0.00
ZA013	On 18/06/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532			0.00	0	0.00
ZA014	On 18/06/2015	Spot Bond	100.00000	22.90878	100.00000	22.86532			0.00	0	0.00
ZA015	On 20/07/2015	Spot Bond	100.00000	21.55809	100.00000	21.51719			0.00	0	0.00
ZA016	On 20/07/2015	Spot Bond	100.00000	21.55809	100.00000	21.51719			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Previous MTM	Previous Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA017	On 20/08/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA018	On 20/08/2015	Spot Bond	100.00000	20.32560	100.00000	20.28704			0.00	0	0.00
ZA019	On 21/09/2015	Spot Bond	100.00000	19.12721	100.00000	19.09092			0.00	0	0.00
ZA020	On 21/09/2015	Spot Bond	100.00000	19.12721	100.00000	19.09092			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	18.10232	100.00000	18.06798			0.00	0	0.00
ZA022	On 18/11/2015	Spot Bond	100.00000	17.13234	100.00000	17.09984			0.00	0	0.00
ZA023	On 20/04/2016	Spot Bond	100.00000	12.81243	100.00000	12.78813			0.00	0	0.00
ZA024	On 20/05/2016	Spot Bond	100.00000	12.10290	100.00000	12.07994			0.00	0	0.00
ZA025	On 21/06/2016	Spot Bond	100.00000	11.38932	100.00000	11.36771			0.00	0	0.00
ZA026	On 21/06/2016	Spot Bond	100.00000	11.38932	100.00000	11.36771			0.00	0	0.00
ZA027	On 20/07/2016	Spot Bond	100.00000	10.77905	100.00000	10.75860			0.00	0	0.00
ZA028	On 19/08/2016	Spot Bond	100.00000	10.18212	100.00000	10.16280			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	9.58179	100.00000	9.56361			0.00	0	0.00
Total for j-Bonds :									,490,904,441,464,000.00	,367,468,370	95 067 008 614.00

Grand Total: **,0,917,799,612,320.00** **,167,743,686** **95 069 206 960.00**